

# **Exhibit J**

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION**QUARTERLY STATEMENT**

As of June 30, 2020

of the Condition and Affairs of the

**TWIN CITY FIRE INSURANCE COMPANY**NAIC Group Code.....0091, 0091  
(Current Period) (Prior Period)

NAIC Company Code..... 29459

Employer's ID Number..... 06-0732738

Organized under the Laws of IN  
Incorporated/Organized..... March 5, 1987

State of Domicile or Port of Entry IN

Country of Domicile US

Statutory Home Office

501 Pennsylvania Parkway, Suite 400..... Indianapolis .... IN ..... US ..... 46280-0014  
(Street and Number) (City or Town, State, County and Zip Code)

Main Administrative Office

One Hartford Plaza..... Hartford .... CT ..... US ..... 06155-0001  
(Street and Number) (City or Town, State, County and Zip Code)860-547-5000  
(Area Code) (Telephone Number)

Mail Address

One Hartford Plaza..... Hartford .... CT ..... US ..... 06155-0001  
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records

One Hartford Plaza..... Hartford .... CT ..... US ..... 06155-0001  
(Street and Number) (City or Town, State, Country and Zip Code)860-547-5000  
(Area Code) (Telephone Number)

Internet Web Site Address

www.thehartford.com

Statutory Statement Contact

Randolph A. Dalton  
(Name)  
statement.questions@thehartford.com  
(E-Mail Address)860-547-9622  
(Area Code) (Telephone Number) (Extension)  
860-757-1131  
(Fax Number)**OFFICERS**Name  
1. Douglas Graham Elliot  
3. Kathleen Elizabeth JorensTitle  
President  
SVP and TreasurerName  
2. James Michael Yanosy  
4. Alison Gayle NidernoTitle  
SVP and Chief Financial Officer  
Vice President and Controller**OTHER**

Suzanne Elizabeth Henderson

VP and Appointed Actuary

Kevin Floyd Barnett #

Corporate Secretary

**DIRECTORS OR TRUSTEES**Eapen Attupurathu Chandy  
Anthony Joseph Phifer

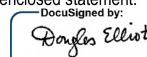
Douglas Graham Elliot

Brion Scott Johnson

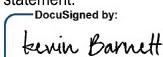
Randle Lee McKee

State of..... CONNECTICUT  
County of.... HARTFORD

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions and Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

DocuSigned by:  
  
 7C75A78D7087457... (Signature)  
 Douglas G. Elliot  
 1. (Printed Name)  
 President  
 (Title)  
 Subscribed and sworn to before me  
 This \_\_\_\_\_ day of \_\_\_\_\_

DocuSigned by:  
  
 3A0QDFDE63340407... (Signature)  
 Alison G. Niderno  
 2. (Printed Name)  
 Vice President and Controller  
 (Title)  
 Subscribed and sworn to before me  
 This \_\_\_\_\_ day of \_\_\_\_\_

DocuSigned by:  
  
 E1BE4AD20C154C0... (Signature)  
 Kevin F. Barnett  
 3. (Printed Name)  
 Corporate Secretary  
 (Title)  
 Subscribed and sworn to before me  
 This \_\_\_\_\_ day of \_\_\_\_\_

- a. Is this an original filing? Yes [ X ] No [ ]  
 b. If no  
 1. State the amendment number \_\_\_\_\_  
 2. Date filed \_\_\_\_\_  
 3. Number of pages attached \_\_\_\_\_

Statement for June 30, 2020 of the **TWIN CITY FIRE INSURANCE COMPANY**  
**ASSETS**

|   | Current Statement Date |                            |  | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|---|------------------------|----------------------------|--|---|
|   | 1<br>Assets            | 2<br>Nonadmitted<br>Assets | 3<br>Net Admitted<br>Assets<br>(Cols. 1 - 2) |   |
| 1. Bonds.....   | .629,752,599           | 0                          | .629,752,599                                 | .648,680,909  |
| 2. Stocks:  |                        |                            |  |   |
| 2.1 Preferred stocks.....   | 0                      | 0                          | 0  | 0   |
| 2.2 Common stocks.....  | 0                      | 0                          | 0  | 0   |
| 3. Mortgage loans on real estate:   |                        |                            |  |   |
| 3.1 First liens.....  | 0                      | 0                          | 0  | 0   |
| 3.2 Other than first liens.....   | 0                      | 0                          | 0  | 0   |
| 4. Real estate:   |                        |                            |  |   |
| 4.1 Properties occupied by the company (less \$.....0<br>encumbrances).....   | 0                      | 0                          | 0  | 0   |
| 4.2 Properties held for the production of income (less \$.....0<br>encumbrances).....   | 0                      | 0                          | 0  | 0   |
| 4.3 Properties held for sale (less \$.....0 encumbrances).....  | 0                      | 0                          | 0  | 0   |
| 5. Cash (\$....92,431), cash equivalents (\$.....0)<br>and short-term investments (\$....46,875,053).....   | 46,967,484             | 0                          | 46,967,484                                   | .9,829,109  |
| 6. Contract loans (including \$.....0 premium notes).....   | 0                      | 0                          | 0  | 0   |
| 7. Derivatives.....   | 0                      | 0                          | 0  | 0   |
| 8. Other invested assets.....   | 173,615                | 0                          | 173,615                                      | .236,907  |
| 9. Receivables for securities.....  | 266,189                | 0                          | 266,189                                      | .4,965,942  |
| 10. Securities lending reinvested collateral assets.....  | 0                      | 0                          | 0  | 0   |
| 11. Aggregate write-ins for invested assets.....  | 0                      | 0                          | 0  | 0   |
| 12. Subtotals, cash and invested assets (Lines 1 to 11).....  | .677,159,886           | 0                          | .677,159,886                                 | .663,712,868  |
| 13. Title plants less \$.....0 charged off (for Title insurers only).....   | 0                      | 0                          | 0  | 0   |
| 14. Investment income due and accrued.....  | 6,414,413              | 0                          | 6,414,413                                    | .6,457,493  |
| 15. Premiums and considerations:  |                        |                            |  |   |
| 15.1 Uncollected premiums and agents' balances in the course of collection.....   | 10,026,969             | 0                          | 10,026,969                                   | .10,229,525   |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred<br>and not yet due (including \$.....0 earned but unbilled premiums)..... | 0                      | 0                          | 0  | 0   |
| 15.3 Accrued retrospective premiums (\$.....0) and contracts subject to<br>redetermination (\$.....0).....  | 0                      | 0                          | 0  | 0   |
| 16. Reinsurance:  |                        |                            |  |   |
| 16.1 Amounts recoverable from reinsurers.....   | 0                      | 0                          | 0  | 0   |
| 16.2 Funds held by or deposited with reinsured companies.....   | 0                      | 0                          | 0  | 0   |
| 16.3 Other amounts receivable under reinsurance contracts.....  | 0                      | 0                          | 0  | 0   |
| 17. Amounts receivable relating to uninsured plans.....   | 0                      | 0                          | 0  | 0   |
| 18.1 Current federal and foreign income tax recoverable and interest thereon.....   | 76,644                 | 0                          | 76,644                                       | 0   |
| 18.2 Net deferred tax asset.....  | 7,785,987              | 1,440,487                  | .6,345,500                                   | .6,604,000  |
| 19. Guaranty funds receivable or on deposit.....  | 15,539                 | 0                          | 15,539                                       | .46,548   |
| 20. Electronic data processing equipment and software.....  | 0                      | 0                          | 0  | 0   |
| 21. Furniture and equipment, including health care delivery assets (\$.....0).....  | 0                      | 0                          | 0  | 0   |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates.....   | 0                      | 0                          | 0  | 0   |
| 23. Receivables from parent, subsidiaries and affiliates.....   | 0                      | 0                          | 0  | .398,998  |
| 24. Health care (\$.....0) and other amounts receivable.....  | 0                      | 0                          | 0  | 0   |
| 25. Aggregate write-ins for other than invested assets.....   | 1,003,471              | 0                          | 1,003,471                                    | .836,042  |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected<br>Cell Accounts (Lines 12 through 25).....                             | 702,482,909            | 1,440,487                  | .701,042,422                                 | .688,285,472  |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....  | 0                      | 0                          | 0  | 0   |
| 28. Total (Lines 26 and 27).....  | 702,482,909            | 1,440,487                  | .701,042,422                                 | .688,285,472  |

DETAILS OF WRITE-INS

|  |            |   |           |          |
|--|------------|---|-----------|----------|
| 1101. ....   | 0          | 0 | 0         | 0        |
| 1102. ....   | 0          | 0 | 0         | 0        |
| 1103. ....   | 0          | 0 | 0         | 0        |
| 1198. Summary of remaining write-ins for Line 11 from overflow page..... | 0          | 0 | 0         | 0        |
| 1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....       | 0          | 0 | 0         | 0        |
| 2501. Sundry assets.....   | .1,003,471 | 0 | 1,003,471 | .836,042 |
| 2502. ....   | 0          | 0 | 0         | 0        |
| 2503. ....   | 0          | 0 | 0         | 0        |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 0          | 0 | 0         | 0        |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....       | 1,003,471  | 0 | 1,003,471 | .836,042 |

Statement for June 30, 2020 of the **TWIN CITY FIRE INSURANCE COMPANY**  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

|   | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|--------------------------------|--------------------------------|
| 1. Losses (current accident year \$....32,082,324).....   | 252,089,724                    | 251,815,204                    |
| 2. Reinsurance payable on paid losses and loss adjustment expenses.....   | 6,990,203                      | 7,590,945                      |
| 3. Loss adjustment expenses.....  | 55,653,745                     | 54,196,733                     |
| 4. Commissions payable, contingent commissions and other similar charges.....   | 996,758                        | 2,167,029                      |
| 5. Other expenses (excluding taxes, licenses and fees).....   | 1,537,194                      | 3,898,635                      |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes).....   | 1,332,955                      | 1,752,818                      |
| 7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....   | 0                              | 23,866                         |
| 7.2 Net deferred tax liability.....   | 0                              | 0                              |
| 8. Borrowed money \$.....0 and interest thereon \$.....0.....   | 0                              | 0                              |
| 9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....793,659,571 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act)..... | 77,564,628                     | 76,527,131                     |
| 10. Advance premium.....  | 0                              | 0                              |
| 11. Dividends declared and unpaid:  |                                |                                |
| 11.1 Stockholders.....  | 0                              | 0                              |
| 11.2 Policyholders.....   | 483,330                        | 550,035                        |
| 12. Ceded reinsurance premiums payable (net of ceding commissions).....   | 0                              | 0                              |
| 13. Funds held by company under reinsurance treaties.....   | 0                              | 0                              |
| 14. Amounts withheld or retained by company for account of others.....  | 3,972                          | 3,972                          |
| 15. Remittances and items not allocated.....  | 0                              | 0                              |
| 16. Provision for reinsurance (including \$.....0 certified).....   | 0                              | 0                              |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates.....  | 0                              | 0                              |
| 18. Drafts outstanding.....   | 0                              | 0                              |
| 19. Payable to parent, subsidiaries and affiliates.....   | 127,121                        | 0                              |
| 20. Derivatives.....  | 0                              | 0                              |
| 21. Payable for securities.....   | 0                              | 4,938,308                      |
| 22. Payable for securities lending.....   | 0                              | 0                              |
| 23. Liability for amounts held under uninsured plans.....   | 0                              | 0                              |
| 24. Capital notes \$.....0 and interest thereon \$.....0.....   | 0                              | 0                              |
| 25. Aggregate write-ins for liabilities.....  | 0                              | 0                              |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....  | 396,779,630                    | 403,464,677                    |
| 27. Protected cell liabilities.....   | 0                              | 0                              |
| 28. Total liabilities (Lines 26 and 27).....  | 396,779,630                    | 403,464,677                    |
| 29. Aggregate write-ins for special surplus funds.....  | 0                              | 0                              |
| 30. Common capital stock.....   | 4,200,000                      | 4,200,000                      |
| 31. Preferred capital stock.....  | 0                              | 0                              |
| 32. Aggregate write-ins for other than special surplus funds.....   | 0                              | 0                              |
| 33. Surplus notes.....  | 0                              | 0                              |
| 34. Gross paid in and contributed surplus.....  | 43,562,074                     | 43,562,074                     |
| 35. Unassigned funds (surplus).....   | 256,500,718                    | 237,058,722                    |
| 36. Less treasury stock, at cost:   |                                |                                |
| 36.1 .....0.000 shares common (value included in Line 30 \$.....0).....   | 0                              | 0                              |
| 36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....  | 0                              | 0                              |
| 37. Surplus as regards policyholders (Lines 29 to 35, less 36).....   | 304,262,792                    | 284,820,796                    |
| 38. Totals (Page 2, Line 28, Col. 3).....   | 701,042,422                    | 688,285,472                    |

**DETAILS OF WRITE-INS**

|  |   |   |
|--|---|---|
| 2501. ....   | 0 | 0 |
| 2502. ....   | 0 | 0 |
| 2503. ....   | 0 | 0 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 0 | 0 |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....       | 0 | 0 |
| 2901. ....   | 0 | 0 |
| 2902. ....   | 0 | 0 |
| 2903. ....   | 0 | 0 |
| 2998. Summary of remaining write-ins for Line 29 from overflow page..... | 0 | 0 |
| 2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....       | 0 | 0 |
| 3201. ....   | 0 | 0 |
| 3202. ....   | 0 | 0 |
| 3203. ....   | 0 | 0 |
| 3298. Summary of remaining write-ins for Line 32 from overflow page..... | 0 | 0 |
| 3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....       | 0 | 0 |

Statement for June 30, 2020 of the **TWIN CITY FIRE INSURANCE COMPANY**  
**STATEMENT OF INCOME**

|   | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| <b>UNDERWRITING INCOME</b>  |                              |                            |                                      |
| 1. Premiums earned:   |                              |                            |                                      |
| 1.1 Direct..... (written \$...799,621,853).....   | 785,667,706                  | 755,774,895                | 1,582,696,263                        |
| 1.2 Assumed..... (written \$....76,821,154).....  | 75,783,658                   | 78,060,143                 | 158,065,698                          |
| 1.3 Ceded..... (written \$...799,621,853).....  | 785,667,706                  | 755,774,895                | 1,582,696,263                        |
| 1.4 Net..... (written \$....76,821,154).....  | 75,783,658                   | 78,060,143                 | 158,065,698                          |
| DEDUCTIONS:   |                              |                            |                                      |
| 2. Losses incurred (current accident year \$...40,836,172):   |                              |                            |                                      |
| 2.1 Direct.....   | 464,698,268                  | 415,271,670                | 839,226,335                          |
| 2.2 Assumed.....  | 35,515,448                   | 41,034,992                 | 81,272,167                           |
| 2.3 Ceded.....  | 464,698,268                  | 415,271,670                | 839,226,335                          |
| 2.4 Net.....  | 35,515,448                   | 41,034,992                 | 81,272,167                           |
| 3. Loss adjustment expenses incurred.....   | 9,745,768                    | 8,507,639                  | 17,504,200                           |
| 4. Other underwriting expenses incurred.....  | 23,640,229                   | 24,889,180                 | 50,661,811                           |
| 5. Aggregate write-ins for underwriting deductions.....   | 0                            | 0                          | 0                                    |
| 6. Total underwriting deductions (Lines 2 through 5).....   | 68,901,445                   | 74,431,811                 | 149,438,179                          |
| 7. Net income of protected cells.....   | 0                            | 0                          | 0                                    |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....   | 6,882,213                    | 3,628,332                  | 8,627,518                            |
| <b>INVESTMENT INCOME</b>  |                              |                            |                                      |
| 9. Net investment income earned.....  | 10,436,022                   | 10,862,245                 | 21,533,252                           |
| 10. Net realized capital gains (losses) less capital gains tax of \$....582,586.....  | 2,438,777                    | 3,860,695                  | 4,350,482                            |
| 11. Net investment gain (loss) (Lines 9 + 10).....  | 12,874,799                   | 14,722,941                 | 25,883,734                           |
| <b>OTHER INCOME</b>   |                              |                            |                                      |
| 12. Net gain or (loss) from agents' or premium balances charged off<br>(amount recovered \$.....0 amount charged off \$ .....0).....                            | 0                            | 0                          | 0                                    |
| 13. Finance and service charges not included in premiums.....   | 3,764,636                    | 4,835,566                  | 9,748,508                            |
| 14. Aggregate write-ins for miscellaneous income.....   | 0                            | 0                          | 0                                    |
| 15. Total other income (Lines 12 through 14).....   | 3,764,636                    | 4,835,566                  | 9,748,508                            |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and<br>foreign income taxes (Lines 8 + 11 + 15).....     | 23,521,648                   | 23,186,839                 | 44,259,760                           |
| 17. Dividends to policyholders.....   | 138,128                      | 116,539                    | 505,798                              |
| 18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and<br>foreign income taxes (Line 16 minus Line 17)..... | 23,383,520                   | 23,070,300                 | 43,753,962                           |
| 19. Federal and foreign income taxes incurred.....  | 2,847,369                    | 2,500,838                  | 6,293,787                            |
| 20. Net income (Line 18 minus Line 19) (to Line 22).....  | 20,536,151                   | 20,569,462                 | 37,460,176                           |
| <b>CAPITAL AND SURPLUS ACCOUNT</b>  |                              |                            |                                      |
| 21. Surplus as regards policyholders, December 31 prior year.....   | 284,820,796                  | 275,546,277                | 275,546,277                          |
| 22. Net income (from Line 20).....  | 20,536,151                   | 20,569,462                 | 37,460,176                           |
| 23. Net transfers (to) from Protected Cell accounts.....  | 0                            | 0                          | 0                                    |
| 24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....0.....  | (835,654)                    | (1,115)                    | (1,903)                              |
| 25. Change in net unrealized foreign exchange capital gain (loss).....  | 0                            | 0                          | 0                                    |
| 26. Change in net deferred income tax.....  | (187,684)                    | (68,375)                   | .436,079                             |
| 27. Change in nonadmitted assets.....   | (70,817)                     | (87,125)                   | (625,585)                            |
| 28. Change in provision for reinsurance.....  | 0                            | 0                          | 0                                    |
| 29. Change in surplus notes.....  | 0                            | 0                          | 0                                    |
| 30. Surplus (contributed to) withdrawn from protected cells.....  | 0                            | 0                          | 0                                    |
| 31. Cumulative effect of changes in accounting principles.....  | 0                            | 0                          | 0                                    |
| 32. Capital changes:  |                              |                            |                                      |
| 32.1 Paid in.....   | 0                            | 0                          | 0                                    |
| 32.2 Transferred from surplus (Stock Dividend).....   | 0                            | 0                          | 0                                    |
| 32.3 Transferred to surplus.....  | 0                            | 0                          | 0                                    |
| 33. Surplus adjustments:  |                              |                            |                                      |
| 33.1 Paid in.....   | 0                            | 0                          | 0                                    |
| 33.2 Transferred to capital (Stock Dividend).....   | 0                            | 0                          | 0                                    |
| 33.3 Transferred from capital.....  | 0                            | 0                          | 0                                    |
| 34. Net remittances from or (to) Home Office.....   | 0                            | 0                          | 0                                    |
| 35. Dividends to stockholders.....  | 0                            | 0                          | (28,000,000)                         |
| 36. Change in treasury stock.....   | 0                            | 0                          | 0                                    |
| 37. Aggregate write-ins for gains and losses in surplus.....  | 0                            | 0                          | .5,752                               |
| 38. Change in surplus as regards policyholders (Lines 22 through 37).....   | 19,441,997                   | 20,412,847                 | 9,274,519                            |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....  | 304,262,792                  | 295,959,124                | 284,820,796                          |

| DETAILS OF WRITE-INS   |   |   |        |
|--|---|---|--------|
| 0501.....  | 0 | 0 | 0      |
| 0502.....  | 0 | 0 | 0      |
| 0503.....  | 0 | 0 | 0      |
| 0598. Summary of remaining write-ins for Line 5 from overflow page.....  | 0 | 0 | 0      |
| 0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....        | 0 | 0 | 0      |
| 1401.....  | 0 | 0 | 0      |
| 1402.....  | 0 | 0 | 0      |
| 1403.....  | 0 | 0 | 0      |
| 1498. Summary of remaining write-ins for Line 14 from overflow page..... | 0 | 0 | 0      |
| 1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....       | 0 | 0 | 0      |
| 3701. Write-off of intercompany balances.....                            | 0 | 0 | .5,752 |
| 3702.....  | 0 | 0 | 0      |
| 3703.....  | 0 | 0 | 0      |
| 3798. Summary of remaining write-ins for Line 37 from overflow page..... | 0 | 0 | 0      |
| 3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....       | 0 | 0 | .5,752 |

Statement for June 30, 2020 of the **TWIN CITY FIRE INSURANCE COMPANY**  
**CASH FLOW**

|   | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| <b>CASH FROM OPERATIONS</b>   |                              |                            |                                      |
| 1. Premiums collected net of reinsurance.....   | 77,023,709                   | 81,062,310                 | 158,469,762                          |
| 2. Net investment income.....   | 12,739,969                   | 12,448,196                 | 25,706,385                           |
| 3. Miscellaneous income.....  | 3,764,636                    | 4,835,566                  | 9,748,508                            |
| 4. Total (Lines 1 through 3).....   | 93,528,314                   | 98,346,072                 | 193,924,656                          |
| 5. Benefit and loss related payments.....   | 35,841,670                   | 38,602,645                 | 76,822,802                           |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                         | 0                            | 0                          | 0                                    |
| 7. Commissions, expenses paid and aggregate write-ins for deductions.....   | 35,630,090                   | 35,766,473                 | 67,506,112                           |
| 8. Dividends paid to policyholders.....   | 204,833                      | 184,584                    | 392,308                              |
| 9. Federal and foreign income taxes paid (recovered) net of \$....582,586 tax on capital gains (losses).....        | 3,530,465                    | 2,673,775                  | 6,318,048                            |
| 10. Total (Lines 5 through 9).....  | 75,207,058                   | 77,227,577                 | 151,039,270                          |
| 11. Net cash from operations (Line 4 minus Line 10).....  | 18,321,255                   | 21,118,495                 | 42,885,386                           |
| <b>CASH FROM INVESTMENTS</b>  |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:  |                              |                            |                                      |
| 12.1 Bonds.....   | 110,652,578                  | 192,531,954                | 298,257,896                          |
| 12.2 Stocks.....  | 0                            | 0                          | 0                                    |
| 12.3 Mortgage loans.....  | 0                            | 0                          | 0                                    |
| 12.4 Real estate.....   | 0                            | 0                          | 0                                    |
| 12.5 Other invested assets.....   | 0                            | 0                          | 0                                    |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....                                | 0                            | 0                          | 0                                    |
| 12.7 Miscellaneous proceeds.....  | 4,692,291                    | 23,858,155                 | 18,786,874                           |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7).....  | 115,344,869                  | 216,390,109                | 317,044,770                          |
| 13. Cost of investments acquired (long-term only):  |                              |                            |                                      |
| 13.1 Bonds.....   | 91,948,132                   | 214,720,632                | 314,100,688                          |
| 13.2 Stocks.....  | 0                            | 0                          | 0                                    |
| 13.3 Mortgage loans.....  | 0                            | 0                          | 0                                    |
| 13.4 Real estate.....   | 0                            | 0                          | 0                                    |
| 13.5 Other invested assets.....   | 0                            | 0                          | 0                                    |
| 13.6 Miscellaneous applications.....  | 4,938,308                    | 12,145,452                 | 25,553,787                           |
| 13.7 Total investments acquired (Lines 13.1 to 13.6).....   | 96,886,439                   | 226,866,084                | 339,654,475                          |
| 14. Net increase or (decrease) in contract loans and premium notes.....   | 0                            | 0                          | 0                                    |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....  | 18,458,430                   | (10,475,975)               | (22,609,705)                         |
| <b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>  |                              |                            |                                      |
| 16. Cash provided (applied):  |                              |                            |                                      |
| 16.1 Surplus notes, capital notes.....  | 0                            | 0                          | 0                                    |
| 16.2 Capital and paid in surplus, less treasury stock.....  | 0                            | 0                          | 0                                    |
| 16.3 Borrowed funds.....  | 0                            | 0                          | 0                                    |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities.....                                    | 0                            | 0                          | 0                                    |
| 16.5 Dividends to stockholders.....   | 0                            | 0                          | 28,000,000                           |
| 16.6 Other cash provided (applied).....   | 358,690                      | 79,424                     | 704,328                              |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)..... | 358,690                      | 79,424                     | (27,295,672)                         |
| <b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>  |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....        | 37,138,375                   | 10,721,944                 | (7,019,991)                          |
| 19. Cash, cash equivalents and short-term investments:  |                              |                            |                                      |
| 19.1 Beginning of year.....   | 9,829,109                    | 16,849,100                 | 16,849,100                           |
| 19.2 End of period (Line 18 plus Line 19.1).....  | 46,967,484                   | 27,571,044                 | 9,829,109                            |

Note: Supplemental disclosures of cash flow information for non-cash transactions:

|   |             |   |       |
|---|-------------|---|-------|
| 20.0001 Non-cash proceeds from invested asset exchanges - bonds.....  | (6,971,341) | 0 | 0     |
| 20.0002 Non-cash acquisitions from invested asset exchanges - bonds.....  | (6,971,341) | 0 | 0     |
| 20.0003 Receivable from parent, subsidiaries and affiliates: non-cash settling of intercompany receivables..... | 0           | 0 | 5,752 |

**NOTES TO FINANCIAL STATEMENTS****Note 1 – Summary of Significant Accounting Policies and Going Concern****A. Accounting Practices**

The accompanying statutory-basis financial statements of Twin City Fire Insurance Company (the "Company" or "Twin City") have been prepared in conformity with statutory accounting practices prescribed or permitted by the State of Indiana Insurance Department ("the Department"). The Department recognizes only statutory accounting practices prescribed or permitted by the State of Indiana for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the State of Indiana Insurance Law. The National Association of Insurance Commissioners' Accounting Practices and Procedures manual ("NAIC SAP") has been adopted as a component of prescribed practices by the State of Indiana. There are no material differences between the accounting practices and procedures prescribed by the Department and NAIC SAP. During 2020 and 2019, the Company did not have any permitted practices.

|   | SSAP # | F/S Page | F/S Line # | 2020           | 2019           |
|---|--------|----------|------------|----------------|----------------|
| <b>NET INCOME</b>   |        |          |            |                |                |
| 1. Twin City state basis (Page 4, Line 20, Columns 1 & 3)       | XXX    | XXX      | XXX        | \$ 20,536,151  | \$ 37,460,176  |
| 2. State prescribed practices that increase/(decrease) NAIC SAP |        |          |            | —              | —              |
| 3. State permitted practices that increase/(decrease) NAIC SAP  |        |          |            | —              | —              |
| 4. NAIC SAP (1-2-3=4)   | XXX    | XXX      | XXX        | \$ 20,536,151  | \$ 37,460,176  |
| <b>SURPLUS</b>  |        |          |            |                |                |
| 5. Twin City state basis (Page 3, Line 37, Columns 1 & 2)       | XXX    | XXX      | XXX        | \$ 304,262,792 | \$ 284,820,796 |
| 6. State prescribed practices that increase/(decrease) NAIC SAP |        |          |            | —              | —              |
| 7. State permitted practices that increase/(decrease) NAIC SAP  |        |          |            | —              | —              |
| 8. NAIC SAP (5-6-7=8)   | XXX    | XXX      | XXX        | \$ 304,262,792 | \$ 284,820,796 |

**C. Accounting Policy**

2. The Company had no Securities Valuation Office - identified investments in exchange traded funds or bond mutual funds that qualified for bond accounting treatment.
6. Loan-backed bonds and structured securities are carried at either amortized cost or the lower of amortized cost or fair value in accordance with the provisions of Statement of Statutory Accounting Principles ("SSAP") No. 43-Revised (Loan-backed and Structured Securities). Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method, except for highly rated fixed rate securities, which use the retrospective method.

**Note 2 – Accounting Changes and Corrections of Errors**

On April 15, 2020, the Statutory Accounting Principles Working Group ("SAPWG") of the NAIC adopted four interpretations of statutory accounting principles, one of which gives insurers relief with respect to issues arising from reference rate reform, including the discontinuance of the London Interbank Offered Rate ("LIBOR"), and three of which are intended to give insurers relief with respect to issues encountered in the COVID-19 pandemic. Where applicable, the Company is adopting all interpretations effective beginning with first quarter financial reporting. The Company has not measured the effect of adoption on its financial position, cash flows or net income because the guidance provides relief from accounting and therefore disclosure.

INT 20-01 allows insurance companies to account for contract modifications made solely due to rate reform (such as replacing LIBOR with another reference rate) as continuations of existing contracts and to maintain hedge accounting when the hedging effectiveness between a financial instrument and its hedge is only affected by the change to a replacement rate. As a result, insurance companies will not recognize gains and losses during the transition period of LIBOR to an alternative reference rate that would otherwise have arisen from accounting assessments and remeasurements. The guidance expires for contract modifications made and hedge relationships entered into or evaluated after December 31, 2022.

INT 20-02 provides an exception to the 90-day rule for nonadmittance of policyholder and similar receivables in Q1 and Q2 2020. Uncollected amounts are in scope of INT 20-02 for policies and contracts with self-insureds in effect and current before March 13, 2020 (the date of the federal COVID-19 emergency declaration) and for policies and contracts written or renewed on or after March 13, 2020.

INT 20-03 provides exceptions from reporting modifications of mortgage and bank loan terms in response to COVID-19 for modifications made during a temporary period beginning on March 1, 2020 and ending on the earlier of December 31, 2020, or 60 days after the national emergency concerning COVID-19 terminates. Mortgage and bank loans granted modifications such as a forbearance arrangement, an interest rate modification, a repayment plan, and other similar arrangement that defers or delays the payment of principal or interest for a loan are not characterized as troubled debt restructurings. The INT is applicable for the term of any loan modification and only applies to a loan that was not more than 30 days past due as of December 31, 2019.

INT 20-04 provides exceptions for impairment characterization and assessment related to mortgage and bank loans and investments with underlying mortgage loans that would otherwise be required in 1Q and 2Q 2020. INT 20-04 does not require an impairment identification for mortgage loans with payments deferred and/or modified in response to COVID-19. INT 20-04 also provides limited-scope provisions for assessing impairment for investments with underlying mortgage loans impacted due to fair value declines if the entity does not intend to sell the investment.

On May 20, 2020, the SAPWG adopted additional interpretations intended to give insurers relief with respect to issues encountered in the COVID-19 pandemic. Where applicable, the Company is adopting two interpretations effective beginning with second quarter financial reporting. The Company has not measured the effect of adoption on its financial position, cash flows or net income because the guidance provides relief from accounting and therefore disclosure.

INT 20-05 provides temporary exceptions to the collectability and nonadmittance guidance for investment income due and accrued. The exceptions allow admittance of past due investment income due and accrued on modified mortgage loans, bank loans and investment products with underlying mortgage loans that were current as of December 31, 2019, if deemed collectible. INT 20-05 is effective June 30, 2020, and expires September 29, 2020.

INT 20-07 provides practical expedients that simplify the assessment and documentation requirements for modifications of certain debt securities. Under the INT 20-07, any modification of a debt security that relates solely to COVID-19 and that results in a less than 10% shortfall in the contractual amount due and a 3-year or less delay in payments is not considered a troubled debt restructuring. INT 20-07 is applicable for the term of any loan modification and applies to modifications made during a temporary period beginning on March 1, 2020 and ending on the earlier of December 31, 2020, or 60 days after the national emergency concerning COVID-19 terminates.

**Note 3 – Business Combinations and Goodwill**

No significant change.

**Note 4 – Discontinued Operations**

No significant change.

**NOTES TO FINANCIAL STATEMENTS****Note 5 – Investments****D. Loan-backed Securities**

1. Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey value or internal estimates.
2. The Company had no other-than-temporary impairments ("OTTI") for loan backed securities recorded during the year where the Company had either the intent to sell the securities or the inability or lack of intent to retain.
3. The Company did not recognize any OTTI for loan-backed securities held as of June 30, 2020
4. Security Unrealized Loss Aging

All impaired securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains):

- a. The aggregate amount of unrealized losses:

|                        |            |
|------------------------|------------|
| 1. Less than 12 Months | \$ 140,486 |
| 2. 12 Months or Longer | \$ —       |

- b. The aggregate related fair value of securities with unrealized losses:

|                        |              |
|------------------------|--------------|
| 1. Less than 12 Months | \$ 9,558,297 |
| 2. 12 Months or Longer | \$ —         |

5. As of June 30, 2020, loan-backed securities in an unrealized loss position were comprised of 2 securities, related to a collateralized loan obligation ("CLO") security and an asset backed security ("ABS") in the auto sector, which were depressed primarily due to widening of credit spreads since the securities were purchased. The Company does not have an intention to sell the securities outlined above and has the intent and ability to hold the securities until values recover. Furthermore, based upon the Company's cash flow modeling and the expected continuation of contractually required principal and interest payments, the Company has deemed these securities to be temporarily impaired as of June 30, 2020.

**E. Repurchase Agreements and/or Securities Lending Transactions****3. Collateral Received**

- b. The Company did not accept collateral that is permitted by contract or custom to sell or repledge as of June 30, 2020.

**F. Repurchase Agreements Transactions Accounted for as Secured Borrowing**

The Company had no repurchase agreements transactions accounted for as secured borrowing.

**G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing Repurchase Transactions - Cash Provider - Overview of Secured Borrowing Transactions**

The Company had no reverse repurchase agreements transactions accounted for as secured borrowing repurchase transactions.

**H. Repurchase Agreements Transactions Accounted for as a Sale Repurchase Transaction - Cash Taker - Overview of Sale Transactions**

The Company had no repurchase agreements transactions accounted for as a sale repurchase transaction.

**I. Reverse Repurchase Agreements Transactions Accounted for as a Sale Repurchase Transaction - Cash Provider - Overview of Sale Transactions**

The Company had no reverse repurchase agreements transactions accounted for as a sale repurchase transaction.

**M. Working Capital Finance Investments**

The Company does not have any Working Capital Finance Investments.

**N. Offsetting and Netting of Assets and Liabilities**

The Company had no offsetting and netting of assets and liabilities.

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies**

No significant change.

**Note 7 – Investment Income**

No significant change.

**Note 8 – Derivative Instruments****A. Derivative Instruments with Financing Premiums**

8. The Company had no investments in derivatives with financing premiums.

**Note 9 – Income Taxes**

No significant change.

**Note 10 – Information Concerning Parent, Subsidiaries and Affiliates**

- F. Amended and Restated Tax Allocation Agreement effective May 6, 2020 by and between The Hartford Financial Services Group, Inc. and certain of its subsidiaries and affiliates, including but not limited to insurance companies.

Third Amended and Restated Investment Pooling Agreement effective April 3, 2020 by and between The Hartford Financial Services Group, Inc. and certain of its subsidiaries

**NOTES TO FINANCIAL STATEMENTS**

and affiliates, including but not limited to insurance companies.

**Note 11 – Debt****B. Federal Home Loan Bank (FHLB) Agreements**

The Company does not have any FHLB Agreements.

**Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans****A. Defined Benefit Plan**

The Company has no Defined Benefits Plans.

**Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations**

No significant change.

**Note 14 – Contingencies****G. All Other Contingencies****COVID-19 Pandemic Business Income Insurance Coverage Litigation**

Like many others in the property and casualty insurance industry, beginning in April 2020, the Company and various affiliates of the Company (collectively "the Hartford writing companies") have been served as defendants in lawsuits seeking insurance coverage under commercial insurance policies issued by the Hartford writing companies for alleged losses resulting from the shutdown or suspension of their businesses due to the spread of the SARS-CoV-2 coronavirus, the novel coronavirus that leads to COVID-19. As of July 21, 2020, the Company is aware of more than 145 such lawsuits, of which more than 40 purport to be filed on behalf of broad nationwide or statewide classes of policyholders. These lawsuits have been filed in state and federal courts in roughly 25 states. Although the allegations vary, the plaintiffs generally seek a declaration of insurance coverage, damages for breach of contract in unspecified amounts, interest, and attorney's fees. Many of the lawsuits also allege that the insurance claims were denied in bad faith or otherwise in violation of state laws and seek extra-contractual or punitive damages.

The Company and its affiliates deny the allegations and intend to defend vigorously. The Hartford writing companies maintain that they have no coverage obligations with respect to these suits for business income allegedly lost by the plaintiff due to the COVID-19 pandemic based on the clear terms of the applicable insurance policies. Although the policy terms vary depending, among other things, upon the size, nature, and location of the policyholder's business, in general, the claims at issue in these lawsuits were denied because the claimant identified no direct physical damage or loss to property at the insured premises, and the governmental orders that led to the complete or partial shutdown of the business were not due to the existence of any such damage or loss in the immediate vicinity of the insured premises and did not prohibit access to the insured premises, as required by the terms of the insurance policies. In addition, the vast majority of the policies at issue expressly exclude from coverage any loss caused directly or indirectly by the presence, growth, proliferation, spread or activity of a virus, subject to a narrow set of exceptions not applicable in connection with this pandemic, and contain a pollution and contamination exclusion that, among other things, expressly excludes from coverage any loss caused by material that threatens human health or welfare.

In addition to the inherent difficulty in predicting litigation outcomes, the COVID-19 pandemic business income coverage lawsuits present numerous uncertainties and contingencies that are not yet known, including how many policyholders will ultimately file claims, the number of lawsuits that will be filed, the extent to which any state or nationwide classes will be certified and the size and scope of any such classes, and whether the validity of the coverage defenses will be determined by one court or many. The legal theories advocated by plaintiffs vary significantly by case as do the state laws that govern the policy interpretation, and virtually no substantive legal rulings have been made. In addition, business income calculations depend upon a wide range of factors that are particular to the circumstances of each individual policyholder and, here, virtually none of the plaintiffs have submitted proofs of loss or otherwise quantified or factually supported any allegedly covered loss, and, in any event, the Company's experience shows that demands for damages often bear little relation to a reasonable estimate of potential loss. Accordingly, management cannot now reasonably estimate the possible loss or range of loss, if any. Nonetheless, given the large number of claims and potential claims, the indeterminate amounts sought, and the inherent unpredictability of litigation, it is possible that adverse outcomes, if any, in the aggregate, could have a material adverse effect on the Company's operating results.

In addition to the COVID-19 pandemic business income insurance coverage litigation discussed above, the Company is or may become involved in claims litigation arising in the ordinary course of business, both as a liability insurer defending third-party claims brought against insureds and as an insurer defending coverage claims brought against it. The Company accounts for such activity through the establishment of unpaid loss and loss adjustment expense reserves. Subject to the uncertainties discussed in Note 1.C.11 in the 2019 Annual Statement regarding Asbestos/Environmental reserves, management expects that the ultimate liability, if any, with respect to such ordinary-course claims litigation, after consideration of provisions made for potential losses and costs of defense, will not be material to the financial condition of the Company. The Company is or may become involved in various other legal actions, some of which assert claims for substantial amounts. Management expects that the ultimate liability, if any, with respect to such lawsuits, after consideration of provisions made for estimated losses and costs of defense, will not be material to the financial condition of the Company.

**Note 15 – Leases**

No significant change.

**Note 16 – Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk**

No significant change.

**Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities****B. Transfer and Servicing of Financial Assets**

No significant change.

**C. Wash Sales**

1. In the course of the Company's asset management, no securities were sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio.
2. The Company had no wash sale transactions.

**Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans**

No significant change.

**NOTES TO FINANCIAL STATEMENTS****Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators**

No significant change.

**Note 20 – Fair Value Measurement****A. Fair Value Measurements**

The Company's financial instruments held at fair value were not material.

**B. Other Fair Value Disclosures**

Not applicable.

**C. Fair Values for All Financial Instruments by Levels 1, 2 and 3****Valuation Inputs for Investments**

For Level 1 investments, valuations are based on observable inputs that reflect quoted prices for identical assets in active markets that the Company has the ability to access at the measurement date.

For the Company's Level 2 and 3 debt securities, typical inputs used by pricing techniques include, but are not limited to, benchmark yields, reported trades, broker/dealer quotes, issuer spreads, benchmark securities, bids, offers, and/or estimated cash flows, prepayment speeds, and default rates.

A description of additional inputs used in the Company's Level 2 and Level 3 measurements is listed below:

- Level 2    The fair values of most of the Company's Level 2 investments are determined by management after considering prices received from third-party pricing services. These investments include most bonds.
- Level 3    Most of the Company's securities classified as Level 3 include less liquid securities such as lower quality asset-backed securities, commercial mortgage-backed securities, commercial real estate, collateralized loan obligations and residential mortgage-backed securities primarily backed by sub-prime loans. Also included in Level 3 are securities valued based on broker prices or broker spreads, without adjustments. Primary inputs for non-broker priced investments, including structured securities, are consistent with the typical inputs used in the Level 2 measurements, but are Level 3 due to their less liquid markets. Additionally, certain long-dated securities are priced based on third party pricing services, including certain municipal securities, foreign government/government agency securities and bank loans. Primary inputs for these long-dated securities are consistent with the typical inputs used in the preceding noted Level 1 and Level 2 measurements, but include benchmark interest rate or credit spread assumptions that are not observable in the marketplace.

The tables below reflect the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries, joint ventures and partnerships).

| (Amounts in thousands)  |            | June 30, 2020        |                 |            |           |           |                       |                                  |
|---|------------|----------------------|-----------------|------------|-----------|-----------|-----------------------|----------------------------------|
| Type of Financial Instrument                                      |            | Aggregate Fair Value | Admitted Assets | (Level 1)  | (Level 2) | (Level 3) | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
| Financial instruments – assets:                                   |            |                      |                 |            |           |           |                       |                                  |
| Bonds - unaffiliated  | \$ 684,804 | \$ 629,753           | \$ 2,992        | \$ 680,191 | \$ 1,621  | \$ —      | \$ —                  | \$ —                             |
| Cash, cash equivalents, and short-term investments - unaffiliated | 46,967     | 46,967               | 92              | 46,875     | —         | —         | —                     | —                                |
| Low-income housing tax credit                                     | 174        | 174                  | —               | —          | 174       | —         | —                     | —                                |
| Total assets  | \$ 731,945 | \$ 676,894           | \$ 3,084        | \$ 727,066 | \$ 1,795  | \$ —      | \$ —                  | \$ —                             |

| (Amounts in thousands)  |            | December 31, 2019    |                 |            |           |           |                       |                                  |
|---|------------|----------------------|-----------------|------------|-----------|-----------|-----------------------|----------------------------------|
| Type of Financial Instrument                                      |            | Aggregate Fair Value | Admitted Assets | (Level 1)  | (Level 2) | (Level 3) | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
| Financial instruments - assets:                                   |            |                      |                 |            |           |           |                       |                                  |
| Bonds - unaffiliated  | \$ 689,822 | \$ 648,681           | \$ 4,929        | \$ 682,736 | \$ 2,157  | \$ —      | \$ —                  | \$ —                             |
| Cash, cash equivalents, and short-term investments - unaffiliated | 9,829      | 9,829                | 21              | 9,808      | —         | —         | —                     | —                                |
| Low-income housing tax credit                                     | 228        | 228                  | —               | —          | 228       | —         | —                     | —                                |
| Total assets  | \$ 699,879 | \$ 658,738           | \$ 4,950        | \$ 692,544 | \$ 2,385  | \$ —      | \$ —                  | \$ —                             |

The fair value of bonds in an active and orderly market (e.g., not distressed or forced liquidation) are determined by management using a "waterfall" approach after considering the following pricing sources: quoted prices for identical assets or liabilities, prices from third-party pricing services, independent broker quotations, or internal matrix pricing processes. Typical inputs used by these pricing sources include, but are not limited to, benchmark yields, reported trades, broker/dealer quotes, issuer spreads, benchmark securities, bids, offers, and/or estimated cash flows, prepayment speeds, and default rates. Most bonds do not trade daily. Based on the typical trading volumes and the lack of quoted market prices for bonds, third-party pricing services utilize matrix pricing to derive security prices. Matrix pricing relies on securities' relationships to other benchmark quoted securities, which trade more frequently. Pricing services utilize recently reported trades of identical or similar securities making adjustments through the reporting date based on the preceding outlined available market observable information. If there are no recently reported trades, the third-party pricing services may develop a security price using expected future cash flows based upon collateral performance and discounted at an estimated market rate. Both matrix pricing and discounted cash flow techniques develop prices by factoring in the time value for cash flows and risk, including liquidity and credit.

The amortized cost of short-term investments approximates fair value.

**D. Financial Instruments for Which Not Practicable to Estimate Fair Values**

At June 30, 2020, the Company had no investments where it is not practicable to estimate fair value.

---

**NOTES TO FINANCIAL STATEMENTS**

---

**Note 21 – Other Items****A. Unusual or Infrequent Items**

During April, May and June, the Company provided a 15 percent refund on policyholders' personal auto insurance premiums based on reduced auto usage during the pandemic. This reduced direct written and earned premiums by \$6,209,602 in the second quarter of 2020.

**Note 22 – Events Subsequent**

The Company had no material subsequent events through the filing date of August 11, 2020.

**Note 23 – Reinsurance**

No significant change.

**Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination****F. Risk-Sharing Provisions of the Affordable Care Act (ACA)**

The Company did not write any accident and health insurance premium during the reporting period that is subject to the Affordable Care Act risk-sharing provisions.

**Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses**

Reserves as of December 31, 2019 were \$306,011,937. Prior accident year reserves are now \$268,569,691 as a result of payments and reserve changes attributable to insured events of prior accident years. From January 1, 2020 through June 30, 2020, \$32,488,557 has been paid for loss and loss adjustment expenses attributable to insured events of prior accident years. In addition, the Company released reserves of \$4,953,689, related to the re-estimate of unpaid losses and loss adjustment expenses for prior years. These reserve changes are mainly due to the release of reserves related to catastrophes for accident years 2017 and 2018, primarily driven by the recognition of a subrogation benefit from Pacific Gas and Electric related to the 2017 and 2018 wildfires, and to a lesser extent workers' compensation and personal auto liability, partially offset by increases in other liability and commercial auto liability reserves.

**Note 26 – Intercompany Pooling Arrangements**

No significant change.

**Note 27 – Structured Settlements**

No significant change.

**Note 28 – Health Care Receivables**

No significant change.

**Note 29 – Participating Policies**

No significant change.

**Note 30 – Premium Deficiency Reserves**

No significant change.

**Note 31 – High Deductibles**

No significant change.

**Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses**

No significant change.

**Note 33 – Asbestos/Environmental Reserves**

No significant change.

**Note 34 – Subscriber Savings Accounts**

No significant change.

**Note 35 – Multiple Peril Crop Insurance**

No significant change.

**Note 36 – Financial Guaranty Insurance**

The Company does not have any Financial Guaranty Insurance.

Statement for June 30, 2020 of the **TWIN CITY FIRE INSURANCE COMPANY**  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [X] No [ ]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [X] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No [ ]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0000874766
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period. Yes [ ] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

| 1              | 2<br>NAIC<br>Company<br>Code | 3<br>State of<br>Domicile |
|----------------|------------------------------|---------------------------|
| Name of Entity | 0                            |                           |

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [ ] No [X] N/A [ ]

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/17/2019
- 6.4 By what department or departments?

IN/CT/IL

- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

| 1<br>Affiliate Name                      | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|--|-----------------------------|----------|----------|-----------|----------|
| Hartford Administrative Services Company | Wayne, PA                   | NO       | NO       | NO        | YES      |
| Hartford Funds Distributors, LLC         | Wayne, PA                   | NO       | NO       | NO        | YES      |
| Hartford Funds Management Company, LLC   | Wayne, PA                   | NO       | NO       | NO        | YES      |
| Hartford Investment Management Company   | Hartford, CT                | NO       | NO       | NO        | YES      |
| Lattice Strategies LLC                   | Wayne, PA                   | NO       | NO       | NO        | YES      |

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
  - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
  - (c) Compliance with applicable governmental laws, rules and regulations;
  - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
  - (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:

- 9.2 Has the code of ethics for senior managers been amended? Yes [X] No [ ]

Statement for June 30, 2020 of the **TWIN CITY FIRE INSURANCE COMPANY**  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

The Code of Ethics was last changed on May 15, 2020 to create a policy that is inclusive of obligations and expectations of employees based both inside and outside the United States and update the Privacy section to account for changing laws, as well as other technical, administrative and non-substantive changes.

9.3 Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

**FINANCIAL**

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [ ] No [X]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$ \_\_\_\_\_ 0

**INVESTMENT**

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$ \_\_\_\_\_ 0

13. Amount of real estate and mortgages held in short-term investments:

\$ \_\_\_\_\_ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [ ] No [X]

14.2 If yes, please complete the following:

- 14.21 Bonds
- 14.22 Preferred Stock
- 14.23 Common Stock
- 14.24 Short-Term Investments
- 14.25 Mortgage Loans on Real Estate
- 14.26 All Other
- 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

| 1<br>Prior Year End Book/Adjusted Carrying Value | 2<br>Current Quarter Book/Adjusted Carrying Value |
|--|---|
| \$ 0   | \$ 0  |
| 0  | 0   |
| 0  | 0   |
| 0  | 0   |
| 0  | 0   |
| \$ 0   | \$ 0  |
| \$ 0   | \$ 0  |

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes [ ] No [ ] N/A [X]

If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$ \_\_\_\_\_ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$ \_\_\_\_\_ 0

16.3 Total payable for securities lending reported on the liability page:

\$ \_\_\_\_\_ 0

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

| 1<br>Name of Custodian(s) | 2<br>Custodian Address                                   |
|---------------------------|--|
| JPMorgan Chase Bank, N.A. | 4 Chase MetroTech Center, 16th Floor, Brooklyn, NY 11245 |

17.2 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|--------------|------------------|------------------------------|
|              |                  |                              |

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes [ ] No [X]

17.4 If yes, give full and complete information relating thereto:

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|--------------------|--------------------|---------------------|-------------|
|                    |                    |                     |             |

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such "...that have access to the investment accounts", "handle securities".

| 1<br>Name of Firm or Individual        | 2<br>Affiliation |
|--|------------------|
| Hartford Investment Management Company | A                |

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets?

Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?

Yes [ ] No [X]

Statement for June 30, 2020 of the **TWIN CITY FIRE INSURANCE COMPANY**  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

| 1<br>Central Registration Depository<br>Number | 2<br>Name of Firm or Individual        | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>Investment<br>Management<br>Agreement (IMA) Filed |
|--|--|------------------------------------|----------------------|--|
| 106699   | Hartford Investment Management Company | FE0BULMG7PY8G4MG7C65               | SEC                  | DS   |

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

Yes  No

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:  
 a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.  
 b. Issuer or obligor is current on all contracted interest and principal payments.  
 c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.  
 Has the reporting entity self-designated 5GI securities?

Yes  No

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:  
 a. The security was purchased prior to January 1, 2018.  
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  
 c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.  
 d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.  
 Has the reporting entity self-designated PLGI securities?

Yes  No

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:  
 a. The security was purchased prior to January 1, 2019.  
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  
 c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.  
 d. The fund only or predominantly holds bonds in its portfolio.  
 e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.  
 f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.  
 Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes  No

Statement for June 30, 2020 of the **TWIN CITY FIRE INSURANCE COMPANY**  
**GENERAL INTERROGATORIES (continued)**

**PART 2 – PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]  
If yes, attach an explanation.
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]  
If yes, attach an explanation.
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]  
3.2 If yes, give full and complete information thereto:
- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [ ] No [X]
- 4.2 If yes, complete the following schedule:
- | 1<br>Line of Business | 2<br>Maximum Interest | 3<br>Disc. Rate | Total Discount     |                 |           |            | Discount Taken During Period |                 |            |             |
|-----------------------|-----------------------|-----------------|--------------------|-----------------|-----------|------------|------------------------------|-----------------|------------|-------------|
|                       |                       |                 | 4<br>Unpaid Losses | 5<br>Unpaid LAE | 6<br>IBNR | 7<br>Total | 8<br>Unpaid Losses           | 9<br>Unpaid LAE | 10<br>IBNR | 11<br>Total |
|                       | 0.000                 | 0.000           | 0                  | 0               | 0         | 0          | 0                            | 0               | 0          |             |
| Total                 | XXX                   | XXX             | 0                  | 0               | 0         | 0          | 0                            | 0               | 0          |             |
5. Operating Percentages:
- |   |         |
|---|---------|
| 5.1 A&H loss percent  | 28.000% |
| 5.2 A&H cost containment percent                            | 2.000%  |
| 5.3 A&H expense percent excluding cost containment expenses | 52.000% |
- 6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0
- 6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]
- 6.4 If yes, please provide the amount of funds administered as of the reporting date. \$ 0
7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]
- 7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

Statement for June 30, 2020 of the **TWIN CITY FIRE INSURANCE COMPANY**  
**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

| 1<br>NAIC<br>Company<br>Code | 2<br>ID Number | 3<br>Name of Reinsurer | 4<br>Domiciliary<br>Jurisdiction | 5<br>Type of<br>Reinsurer | 6<br>Certified<br>Reinsurer Rating<br>(1 through 6) | 7<br>Effective Date<br>of Certified<br>Reinsurer<br>Rating |
|------------------------------|----------------|------------------------|----------------------------------|---------------------------|---|--|
|                              |                |                        |                                  |                           |   |  |

**NONE**

Statement for June 30, 2020 of the **TWIN CITY FIRE INSURANCE COMPANY**  
**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

| States, Etc.                             | 1<br>Active<br>Status<br>(a) | Direct Premiums Written      |                            | Direct Losses Paid (Deducting Salvage) |                            | Direct Losses Unpaid         |                            |
|--|------------------------------|------------------------------|----------------------------|--|----------------------------|------------------------------|----------------------------|
|  |                              | 2<br>Current Year<br>to Date | 3<br>Prior Year<br>to Date | 4<br>Current Year<br>to Date           | 5<br>Prior Year<br>to Date | 6<br>Current Year<br>to Date | 7<br>Prior Year<br>to Date |
| 1. Alabama.....AL.....                   | L.....                       | 9,137,501                    | 8,716,271                  | 2,791,205                              | 2,384,392                  | 23,854,337                   | 21,282,546                 |
| 2. Alaska.....AK.....                    | L.....                       | 609,241                      | 220,790                    | 102,554                                | 237,400                    | 991,943                      | 954,501                    |
| 3. Arizona.....AZ.....                   | L.....                       | 14,149,745                   | 13,978,328                 | 6,008,642                              | 7,515,511                  | 98,184,847                   | 93,879,467                 |
| 4. Arkansas.....AR.....                  | L.....                       | 5,028,349                    | 4,621,948                  | 3,272,459                              | 1,022,826                  | 36,903,074                   | 28,723,988                 |
| 5. California.....CA.....                | L.....                       | 53,645,193                   | 51,677,125                 | 28,113,998                             | 19,958,511                 | 273,297,415                  | 279,113,702                |
| 6. Colorado.....CO.....                  | L.....                       | 33,811,303                   | 38,385,607                 | 14,433,543                             | 18,919,751                 | 67,702,287                   | 70,946,570                 |
| 7. Connecticut.....CT.....               | L.....                       | 24,702,308                   | 26,623,985                 | 11,639,087                             | 8,223,983                  | 95,774,884                   | 83,415,392                 |
| 8. Delaware.....DE.....                  | L.....                       | 3,221,784                    | 4,018,681                  | .797,822                               | 439,628                    | 19,943,095                   | 17,458,002                 |
| 9. District of Columbia.....DC.....      | L.....                       | 6,321,744                    | 6,180,360                  | 0,990,969                              | 3,076,410                  | 23,524,731                   | 22,932,744                 |
| 10. Florida.....FL.....                  | L.....                       | 50,122,105                   | 52,917,220                 | 21,953,705                             | 22,522,692                 | 224,525,908                  | 203,743,522                |
| 11. Georgia.....GA.....                  | L.....                       | 26,721,608                   | 27,602,889                 | 12,149,925                             | 7,291,602                  | 86,503,814                   | 83,938,821                 |
| 12. Hawaii.....HI.....                   | L.....                       | 51,548                       | 52,767                     | 9,022                                  | 37,819                     | 859,025                      | 824,346                    |
| 13. Idaho.....ID.....                    | L.....                       | 4,182,567                    | 3,864,247                  | 1,636,654                              | 765,033                    | 7,587,620                    | 5,581,868                  |
| 14. Illinois.....IL.....                 | L.....                       | 38,936,273                   | 43,253,902                 | 14,889,907                             | 15,164,000                 | 148,750,919                  | 147,043,482                |
| 15. Indiana.....IN.....                  | L.....                       | 7,120,414                    | 6,775,084                  | 1,671,723                              | 3,981,083                  | 22,556,999                   | 15,572,320                 |
| 16. Iowa.....IA.....                     | L.....                       | 8,830,432                    | 5,648,464                  | 2,698,196                              | 2,495,796                  | 37,878,505                   | 35,929,295                 |
| 17. Kansas.....KS.....                   | L.....                       | 7,127,798                    | 7,854,404                  | 2,500,303                              | 4,630,348                  | 24,192,727                   | 22,650,877                 |
| 18. Kentucky.....KY.....                 | L.....                       | 12,188,768                   | 13,126,115                 | 5,138,424                              | 6,378,343                  | 41,497,761                   | 39,782,427                 |
| 19. Louisiana.....LA.....                | L.....                       | 5,229,861                    | 6,121,407                  | 2,193,351                              | 1,421,615                  | 15,252,417                   | 14,324,151                 |
| 20. Maine.....ME.....                    | L.....                       | 2,192,022                    | 2,851,026                  | .857,529                               | 857,989                    | 7,126,042                    | 8,393,815                  |
| 21. Maryland.....MD.....                 | L.....                       | 21,859,919                   | 24,462,915                 | 6,855,488                              | 6,952,585                  | 130,301,565                  | 121,639,971                |
| 22. Massachusetts.....MA.....            | L.....                       | 33,175,285                   | 32,167,066                 | 10,571,643                             | 10,349,658                 | 111,488,546                  | 97,427,122                 |
| 23. Michigan.....MI.....                 | L.....                       | 12,711,803                   | 15,047,460                 | 2,970,811                              | 6,158,278                  | 38,735,992                   | 35,984,339                 |
| 24. Minnesota.....MN.....                | L.....                       | 9,542,892                    | 9,642,033                  | 3,585,373                              | 3,605,147                  | 65,585,754                   | 54,347,065                 |
| 25. Mississippi.....MS.....              | L.....                       | 5,415,650                    | 6,278,751                  | 3,644,662                              | 2,372,426                  | 19,384,744                   | 18,275,136                 |
| 26. Missouri.....MO.....                 | L.....                       | 23,010,328                   | 22,780,899                 | 13,469,693                             | 9,123,973                  | 37,180,374                   | 37,042,325                 |
| 27. Montana.....MT.....                  | L.....                       | 10,303,743                   | 10,573,259                 | 4,284,327                              | 5,101,127                  | 11,807,167                   | 10,030,124                 |
| 28. Nebraska.....NE.....                 | L.....                       | 3,225,675                    | 2,317,394                  | .944,821                               | 560,446                    | 12,122,996                   | 10,684,463                 |
| 29. Nevada.....NV.....                   | L.....                       | 7,459,618                    | 7,101,984                  | 5,438,414                              | 2,708,186                  | 38,524,064                   | 36,452,455                 |
| 30. New Hampshire.....NH.....            | L.....                       | 5,217,219                    | 5,300,533                  | 1,383,956                              | 2,609,724                  | 16,909,532                   | 16,003,172                 |
| 31. New Jersey.....NJ.....               | L.....                       | 35,457,807                   | 45,185,478                 | 13,414,852                             | 16,108,075                 | 148,116,491                  | 116,977,082                |
| 32. New Mexico.....NM.....               | L.....                       | 3,342,461                    | 4,006,564                  | 1,460,183                              | 1,254,205                  | 17,182,725                   | 15,027,753                 |
| 33. New York.....NY.....                 | L.....                       | 59,788,961                   | 65,807,419                 | 39,476,076                             | .25,184,725                | 418,843,298                  | 445,668,519                |
| 34. North Carolina.....NC.....           | L.....                       | 16,568,412                   | 15,962,948                 | 5,150,621                              | 1,903,690                  | 38,380,148                   | 39,648,060                 |
| 35. North Dakota.....ND.....             | L.....                       | .789,265                     | .571,806                   | .467,457                               | .44,003                    | 1,782,819                    | .560,027                   |
| 36. Ohio.....OH.....                     | L.....                       | 25,379,969                   | 25,637,824                 | 9,665,165                              | 9,137,012                  | 49,184,679                   | 47,034,591                 |
| 37. Oklahoma.....OK.....                 | L.....                       | 8,218,285                    | 8,671,256                  | 2,698,462                              | 2,909,950                  | 37,223,528                   | 32,674,869                 |
| 38. Oregon.....OR.....                   | L.....                       | 8,558,085                    | 6,558,053                  | 2,779,717                              | 2,950,567                  | 15,891,295                   | 11,914,126                 |
| 39. Pennsylvania.....PA.....             | L.....                       | 24,620,360                   | 26,743,005                 | 14,989,398                             | 36,465,706                 | 137,752,979                  | 113,447,973                |
| 40. Rhode Island.....RI.....             | L.....                       | 4,167,547                    | 3,789,504                  | 1,045,245                              | 1,249,084                  | 9,724,217                    | 6,161,089                  |
| 41. South Carolina.....SC.....           | L.....                       | 12,952,660                   | 14,764,011                 | 3,446,859                              | 5,710,296                  | 39,605,017                   | 36,382,438                 |
| 42. South Dakota.....SD.....             | L.....                       | 3,619,205                    | 3,901,056                  | .559,745                               | 1,063,163                  | 11,372,231                   | 11,695,760                 |
| 43. Tennessee.....TN.....                | L.....                       | 13,459,702                   | 13,566,001                 | 4,816,980                              | 3,480,248                  | 59,610,066                   | 46,942,497                 |
| 44. Texas.....TX.....                    | L.....                       | 64,357,473                   | 65,119,543                 | .29,599,905                            | 15,956,530                 | 165,412,717                  | 143,505,941                |
| 45. Utah.....UT.....                     | L.....                       | 6,062,476                    | 6,971,463                  | .759,641                               | .964,577                   | 12,164,853                   | 10,709,762                 |
| 46. Vermont.....VT.....                  | L.....                       | .972,376                     | 1,026,527                  | .640,608                               | .127,782                   | 2,110,136                    | .2,195,730                 |
| 47. Virginia.....VA.....                 | L.....                       | 19,786,936                   | 20,864,137                 | 6,470,605                              | 6,094,371                  | .52,299,358                  | 51,547,723                 |
| 48. Washington.....WA.....               | L.....                       | 9,680,799                    | 8,872,458                  | 4,345,612                              | 6,204,011                  | .20,694,209                  | .20,166,401                |
| 49. West Virginia.....WV.....            | L.....                       | 3,606,986                    | 4,104,734                  | .458,608                               | 1,149,605                  | .7,352,470                   | .4,101,013                 |
| 50. Wisconsin.....WI.....                | L.....                       | 32,108,748                   | 32,954,338                 | 16,059,367                             | 15,166,893                 | 100,727,213                  | 100,666,634                |
| 51. Wyoming.....WY.....                  | L.....                       | 448,447                      | (166,251)                  | .337,791                               | .58,055                    | 854,344                      | .533,434                   |
| 52. American Samoa.....AS.....           | N.....                       | .0                           | .0                         | .0                                     | .0                         | .0                           | .0                         |
| 53. Guam.....GU.....                     | N.....                       | .0                           | .0                         | .0                                     | .0                         | .0                           | .0                         |
| 54. Puerto Rico.....PR.....              | N.....                       | 2,435                        | .1                         | .0                                     | .0                         | 1,752                        | .1,059                     |
| 55. US Virgin Islands.....VI.....        | N.....                       | .0                           | .0                         | .0                                     | .0                         | .0                           | .0                         |
| 56. Northern Mariana Islands.....MP..... | N.....                       | .0                           | .0                         | .0                                     | .0                         | .0                           | .0                         |
| 57. Canada.....CAN.....                  | N.....                       | (35,000)                     | (1,370)                    | .0                                     | .0                         | (71,635)                     | (2,731)                    |
| 58. Aggregate Other Alien.....OT.....    | XXX.....                     | 454,764                      | 422,932                    | .0                                     | .0                         | 1,777,730                    | 888,869                    |
| 59. Totals.....                          | XXX.....                     | 799,621,853                  | 835,496,347                | 345,641,100                            | 330,048,824                | 3,086,941,724                | 2,892,846,623              |

DETAILS OF WRITE-INS

|   |          |          |          |    |    |           |          |
|---|----------|----------|----------|----|----|-----------|----------|
| 58001. ZZZ Other Alien.....   | XXX..... | .454,764 | .422,932 | .0 | .0 | 1,777,730 | .888,869 |
| 58002.....  | XXX..... | .0       | .0       | .0 | .0 | .0        | .0       |
| 58003.....  | XXX..... | .0       | .0       | .0 | .0 | .0        | .0       |
| 58998. Summary of remaining write-ins<br>for Line 58 from overflow page.... | XXX..... | .0       | .0       | .0 | .0 | .0        | .0       |
| 58999. Totals (Lines 58001 thru 58003+<br>Line 58998) (Line 58 above).....  | XXX..... | .454,764 | .422,932 | .0 | .0 | 1,777,730 | .888,869 |

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 51 R - Registered - Non-domiciled RRGs..... 0  
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state  
(oither than their state of domicile - See DSLI)..... 0 Q - Qualified - Qualified or accredited reinsurer..... 0  
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write  
surplus lines in the state of domicile..... 0 N - None of the above - Not allowed to write business in the state..... 6

**SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**  
 PART 1 - ORGANIZATIONAL CHART

| NORTH AMERICAN PROPERTY/CASUALTY OPERATIONS  | LIFE OPERATIONS   | OTHER OPERATIONS OWNED BY THE HARTFORD FINANCIAL SERVICES GROUP, INC. |
|--|---|---|
| ---- "Hartford Fire Insurance Company #64383750/NACIC #168620/CT<br>(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-33177783/DE)<br>----- Hartford Underwriters Insurance Company 06-222527/NACIC #430104/CT<br>----- "Twin City Fire Insurance Company 06-0732738/NACIC #294591/N<br>----- Hartford Insurance Company of Illinois 06-101050/NACIC #482281/LX<br>----- Hartford Lloyd's Insurance Company 06-1007031/NACIC #382531/TX<br>----- "Hartford Accident and Indemnity Company 06-380030/NACIC #22257/CT<br>----- Hartford Casualty Insurance Company 06-0294398/NACIC #294241/N<br>----- HRA Brokerage Services, Inc. 06-1126749/CT<br>----- Cervus Claim Solutions, LLC 82-2406044/DE   | ---- Hartford Holdings, Inc. 22-38666/4/DE<br>(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-33177783/DE)<br>----- Hartford Funds Management Group, Inc. 46-1474067/DE<br>----- Hartford Administrative Services Company 41-067940/DE<br>----- Hartford Funds Distributors, LLC 06-162803/DE<br>----- Hartford Funds Management Company, LLC 45-427611/DE<br>----- HL Investment Advisors, LLC 06-1534085/CT<br>----- Lattice Strategies, LLC 32-501795/DE<br>----- "Hartford Life and Accident Insurance Company 06-0336468/NACIC #7085/CT  |   |
| ----- "The Navigators Group, Inc. 13-3138397/DE<br>(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-33177783/DE)<br>----- "Navigators Specialty Insurance Company 13-3138390/NACIC #42307/NY<br>----- "Navigators Management Company, Inc. 13-277109/INY<br>----- "Navigators International Insurance Company, Ltd. /GBR<br>----- "Navigators Holdings UK, Limited/GBR<br>----- "Navigators Management (UK) Limited/GBR<br>----- "Navigators Corporate Underwriters Limited 98-019263/GBR (corporate member for Syndicate 1221)<br>----- "Navigators Underwriting Agency Limited/GBR<br>----- "Navigators Underwriting Limited/GBR<br>----- "Navigators N.V. /BEL<br>----- "Navigators Underwriting Limited/GBR<br>----- "Millennium Underwriting Limited/GBR<br>----- "INC Investments (Chile) S.p.A./CHL<br>----- "Aseguradora Prevent S.A./CHL (33% ownership)<br>----- "Navigators Asia Limited/HKG<br>----- "Navigators Holdings Europe N.V./BEL<br>----- "Bachat, Pecker & Mackeller N.V./BEL<br>----- "Assurances Commerciales Continentales /Verzekeringen NV/BEL<br>----- "Canal Re S.A./LUX | ---- Hartford Investment Management Company, LLC 06-1472135/DE<br>----- Hartford Strategic Investors, LLC 20-5614569/DE<br>----- "Hartford Holdings, Inc. 06-147285/CT<br>----- First State Insurance Company 04-218460/NACIC #2182/CT<br>----- "New England Reinsurance Corporation 04-217765/NACIC #2180/CT<br>----- "New England Reinsurance Corporation 06-1053492/NACIC #4629/CT<br>----- "Heritage Reinsurance Company, Ltd. 98-0188675/Bermuda   |   |
| ----- Maxum Indemnity Company 51-0087283/NACIC #26743/CT<br>----- Maxum Casualty Insurance Company 56-2281246/NACIC #10784/CT<br>----- Maxum Specialty Services Corporation 47-428386/5A<br>----- Access CoverageCorp, Inc. 56-163879/IN<br>----- Hartford Underwriters General Agency, Inc. 7-1050545/08/CT<br>----- Hartford Casualty General Agency, Inc. 27-0505557/ITX<br>----- Hartford Fire General Agency, Inc. 01-0763604/ITX<br>----- Nutmeg Insurance Agency, Inc. 01-2739863/ITX<br>----- "AqChoice, Inc. 46-036274/ISD<br>----- Hartford Lloyd's Corporation 06-1360317/ITX<br>----- Business Management Group, Inc. 06-1050567/CT<br>----- Hartford Integrated Technologies, Inc. 06-1363575/CT<br>----- "Nutmeg Insurance Company 06-102405/NACIC #39608/CT<br>(100% of common stock owned by Hartford Holdings, Inc. 22-386674/DE)   | ---- "New Ocean Insurance Company, Ltd. 98-0108674/Bermuda<br>----- FIC Resolution Company, LLC 45-3072074/DE<br>----- MFC Resolution Company, LLC/DE<br>----- Hartford Star Ventures, LLC 98-01353917/90/DE<br>----- "Farsk, LLC 47-1727/CT<br>----- "Hartford Productivity Services, LLC 84-2432714/DE  |   |
| ----- Hartford Management, Ltd. /Bermuda<br>----- Hartford Insurance Ltd /Bermuda<br>----- Hart Re Group, LLC 06-102405/CT<br>----- HIALLC 20-5551016/CT<br>----- Hartford Residual Market, LLC 74-3112496/CT<br>----- Tumbull Flood Management, LLC 88-057612/CT<br>----- Hartford Insurance Company of the Midwest, 06-1080026/NACIC #27178/IN<br>(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-33177783/DE)<br>----- "Hartford Insurance Company of the Southeast 06-1013048/NACIC #38261/CT<br>(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-33177783/DE)  | ---- "Tumbull Flood Management, LLC 88-057612/CT<br>(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-33177783/DE)<br>----- Hartford Specialty Insurance Services of Texas, LLC 06-1556087/TX<br>----- Horizon Management Group, LLC 06-152649/DE<br>----- "Property and Casualty Insurance Company of Hartford 06-1273326/NACIC #34690/IN<br>(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-33177783/DE)<br>----- Pacific Insurance Company, Limited 06-401918/NACIC #0406/CT<br>(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-33177783/DE) |   |

\* denotes an insurance company

**SCHEDULE Y****PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

| Group Code<br>Members | Group Name                              | NAIC Company Code | ID Number | Federal RSSD | CLK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | 11      |          |    | 14 |   | 15  |  | 16   |                                    |  |        |
|-----------------------|---|-------------------|-----------|--------------|-----|--|---|----------------------|----------------------------------|--|---------|----------|----|----|---|---|--|--|------------------------------------|--|--------|
|                       |   |                   |           |              |     |  |   |                      |                                  |  | 8       | 9        | 10 | 11 | 12  | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity (es)/Person(s) | Is an SCA Filing Required? (Y/N) * |  |        |
| 0091                  | The Hartford Fin Svcs Grp Inc. 00000... |                   |           |              |     | 13-3317783..   |   |                      |                                  |  | DE..... | UIP..... |    |    | Ownership.....                                  | ....100.000   | The Hartford Fin Svcs Grp Inc.....         |  | N.....                             |  |        |
| 0091                  | The Hartford Fin Svcs Grp Inc. 19682... |                   |           |              |     | 06-0383750..   |   |                      |                                  |  | CT..... | UDP..... |    |    | The Hartford Financial Services Group, Inc..... |   | Ownership.....                             | ....100.000                                | The Hartford Fin Svcs Grp Inc..... |  | N..... |
| 0091                  | The Hartford Fin Svcs Grp Inc. 30104... |                   |           |              |     | 06-1222527..   |   |                      |                                  |  | CT..... |          |    |    | Hartford Fire Insurance Company.....            |   | Ownership.....                             | ....100.000                                | The Hartford Fin Svcs Grp Inc..... |  | N..... |
| 0091                  | The Hartford Fin Svcs Grp Inc. 29459... |                   |           |              |     | 06-0732738..   |   |                      |                                  |  | IN..... |          |    |    | Hartford Underwriters Insurance Company.....    |   | Ownership.....                             | ....100.000                                | The Hartford Fin Svcs Grp Inc..... |  | N..... |
| 0091                  | The Hartford Fin Svcs Grp Inc. 38288... |                   |           |              |     | 06-1010609..   |   |                      |                                  |  | IL..... |          |    |    | Twin City Fire Insurance Company.....           |   | Ownership.....                             | ....100.000                                | The Hartford Fin Svcs Grp Inc..... |  | N..... |
| 0091                  | The Hartford Fin Svcs Grp Inc. 38253... |                   |           |              |     | 06-1007031..   |   |                      |                                  |  | TX..... |          |    |    | Hartford Insurance Company of Illinois.....     |   | Ownership.....                             | ....100.000                                | The Hartford Fin Svcs Grp Inc..... |  | N..... |
| 0091                  | The Hartford Fin Svcs Grp Inc. 23257... |                   |           |              |     | 06-0383030..   |   |                      |                                  |  | IA..... |          |    |    | Hartford Lloyd's Insurance Company.....         |   | Ownership.....                             | ....100.000                                | The Hartford Fin Svcs Grp Inc..... |  | N..... |
| 0091                  | The Hartford Fin Svcs Grp Inc. 29424... |                   |           |              |     | 06-0294398..   |   |                      |                                  |  | CT..... |          |    |    | Hartford Accident and Indemnity Company.....    |   | Ownership.....                             | ....100.000                                | The Hartford Fin Svcs Grp Inc..... |  | N..... |
| 0091                  | The Hartford Fin Svcs Grp Inc. 00000... |                   |           |              |     | 06-1126749..   |   |                      |                                  |  | IN..... |          |    |    | Hartford Casualty Insurance Company.....        |   | Ownership.....                             | ....100.000                                | The Hartford Fin Svcs Grp Inc..... |  | N..... |
| 0091                  | The Hartford Fin Svcs Grp Inc. 00000... |                   |           |              |     | 82-2406044..   |   |                      |                                  |  | CT..... |          |    |    | HRA Brokerage Services, Inc.....                |   | Ownership.....                             | ....100.000                                | The Hartford Fin Svcs Grp Inc..... |  | N..... |
| 0091                  | The Hartford Fin Svcs Grp Inc. 26743... |                   |           |              |     | 51-0097283..   |   |                      |                                  |  | NA..... |          |    |    | Cervus Claim Solutions, LLC.....                |   | Ownership.....                             | ....100.000                                | The Hartford Fin Svcs Grp Inc..... |  | Y..... |
| 0091                  | The Hartford Fin Svcs Grp Inc. 10784... |                   |           |              |     | 58-2281249..   |   |                      |                                  |  | DE..... |          |    |    | Hartford Fire Insurance Company.....            |   | Ownership.....                             | ....100.000                                | The Hartford Fin Svcs Grp Inc..... |  | Y..... |
| 0091                  | The Hartford Fin Svcs Grp Inc. 00000... |                   |           |              |     | 47-4283386..   |   |                      |                                  |  | IA..... |          |    |    | Maxum Indemnity Company.....                    |   | Ownership.....                             | ....100.000                                | The Hartford Fin Svcs Grp Inc..... |  | N..... |
| 0091                  | The Hartford Fin Svcs Grp Inc. 00000... |                   |           |              |     | 56-2160819..   |   |                      |                                  |  | CT..... |          |    |    | Maxum Casualty Insurance Company.....           |   | Ownership.....                             | ....100.000                                | The Hartford Fin Svcs Grp Inc..... |  | N..... |
| 0091                  | The Hartford Fin Svcs Grp Inc. 00000... |                   |           |              |     | 56-2160810..   |   |                      |                                  |  | GA..... |          |    |    | Maxum Specialty Services Company.....           |   | Ownership.....                             | ....100.000                                | The Hartford Fin Svcs Grp Inc..... |  | Y..... |
| 0091                  | The Hartford Fin Svcs Grp Inc. 00000... |                   |           |              |     | 27-0505408..   |   |                      |                                  |  | NC..... |          |    |    | Access CoverageCorp, Inc.....                   |   | Ownership.....                             | ....100.000                                | The Hartford Fin Svcs Grp Inc..... |  | Y..... |
| 0091                  | The Hartford Fin Svcs Grp Inc. 00000... |                   |           |              |     | 27-0505567..   |   |                      |                                  |  | TX..... |          |    |    | Access CoverageCorp Technologies, Inc.....      |   | Ownership.....                             | ....100.000                                | The Hartford Fin Svcs Grp Inc..... |  | N..... |
| 0091                  | The Hartford Fin Svcs Grp Inc. 00000... |                   |           |              |     | 01-0769604..   |   |                      |                                  |  | NA..... |          |    |    | Hartford Underwriters General Agency, Inc.....  |   | Ownership.....                             | ....100.000                                | The Hartford Fin Svcs Grp Inc..... |  | Y..... |
| 0091                  | The Hartford Fin Svcs Grp Inc. 00000... |                   |           |              |     | 01-0769609..   |   |                      |                                  |  | TX..... |          |    |    | Hartford of Texas General Agency, Inc.....      |   | Ownership.....                             | ....100.000                                | The Hartford Fin Svcs Grp Inc..... |  | Y..... |
| Q12                   |   |                   |           |              |     |  |   |                      |                                  |  |         |          |    |    | Hartford Casualty General Agency, Inc.....      |   | Ownership.....                             | ....100.000                                | The Hartford Fin Svcs Grp Inc..... |  | Y..... |
|                       |   |                   |           |              |     |  |   |                      |                                  |  |         |          |    |    | Hartford Fire General Agency, Inc.....          |   | Ownership.....                             | ....100.000                                | The Hartford Fin Svcs Grp Inc..... |  | Y..... |

**SCHEDULE Y****PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

| 1          | 2                              | 3                     | 4         | 5            | 6   | 7 | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | 11 | 12             | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence Other) | 13                             | 14 | 15 | 16           |                                    |
|------------|--------------------------------|-----------------------|-----------|--------------|-----|---|--|---|----------------------|----------------------------------|--|----|----------------|--|--------------------------------|----|----|--------------|------------------------------------|
| Group Code | Group Name                     | NAIC Company Code     | ID Number | Federal RSSD | CLK |   |  |   |                      |                                  |  |    |                |  |                                |    |    |              | Is an SCA Filing Required? (Y/N) * |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...06-1316175... |           |              |     |   | Nutmeg Insurance Agency, Inc.  |   | CT.....              | N/A.....                         | Hartford Fire Insurance Company                |    | Ownership..... | 100,000  | The Hartford Fin Svcs Grp Inc. |    |    | Y.....0..... |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...46-0362741... |           |              |     |   | 1st Agchoice, Inc.   |   | SD.....              | N/A.....                         | Hartford Fire Insurance Company                |    | Ownership..... | 100,000  | The Hartford Fin Svcs Grp Inc. |    |    | Y.....0..... |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...06-1366317... |           |              |     |   | Hartford Lloyd's Corporation   |   | TX.....              | N/A.....                         | Hartford Fire Insurance Company                |    | Ownership..... | 100,000  | The Hartford Fin Svcs Grp Inc. |    |    | Y.....0..... |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...06-1095287... |           |              |     |   | Business Management Group, Inc.  |   | CT.....              | N/A.....                         | Hartford Fire Insurance Company                |    | Ownership..... | 100,000  | The Hartford Fin Svcs Grp Inc. |    |    | Y.....0..... |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...06-1138375... |           |              |     |   | Hartford Integrated Technologies, Inc.                                 |   | CT.....              | N/A.....                         | Hartford Fire Insurance Company                |    | Ownership..... | 100,000  | The Hartford Fin Svcs Grp Inc. |    |    | Y.....0..... |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...06-1032405... |           |              |     |   | Nutmeg Insurance Company   |   | CT.....              | IA.....                          | Hartford Holdings, Inc.                        |    | Ownership..... | 100,000  | The Hartford Fin Svcs Grp Inc. |    |    | N.....0..... |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...              |           |              |     |   | Hartford Management, Ltd.  |   | BNU.....             | N/A.....                         | Nutmeg Insurance Company                       |    | Ownership..... | 100,000  | The Hartford Fin Svcs Grp Inc. |    |    | Y.....0..... |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...06-1032405... |           |              |     |   | Hartford Insurance Ltd.  |   | BMU.....             | IA.....                          | Hartford Management, Ltd.                      |    | Ownership..... | 100,000  | The Hartford Fin Svcs Grp Inc. |    |    | Y.....0..... |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...06-1032405... |           |              |     |   | Hart Re Group, LLC.  |   | CT.....              | N/A.....                         | Nutmeg Insurance Company                       |    | Ownership..... | 100,000  | The Hartford Fin Svcs Grp Inc. |    |    | N.....0..... |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...20-5550106... |           |              |     |   | HLA LLC.   |   | CT.....              | N/A.....                         | Nutmeg Insurance Company                       |    | Ownership..... | 100,000  | The Hartford Fin Svcs Grp Inc. |    |    | N.....0..... |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...74-3112486... |           |              |     |   | Hartford Residual Market, LLC  |   | CT.....              | N/A.....                         | Nutmeg Insurance Company                       |    | Ownership..... | 100,000  | The Hartford Fin Svcs Grp Inc. |    |    | N.....0..... |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...88-0517612... |           |              |     |   | Tumbull Flood Management, LLC  |   | CT.....              | N/A.....                         | Nutmeg Insurance Company                       |    | Ownership..... | 100,000  | The Hartford Fin Svcs Grp Inc. |    |    | N.....0..... |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 37478...              |           |              |     |   | Hartford Insurance Company of the Midwest                              |   | IN.....              | IA.....                          | The Hartford Financial Services Group, Inc.    |    | Ownership..... | 100,000  | The Hartford Fin Svcs Grp Inc. |    |    | N.....0..... |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 38261...              |           |              |     |   | Hartford Insurance Company of the Southeast                            |   | CT.....              | IA.....                          | The Hartford Financial Services Group, Inc.    |    | Ownership..... | 100,000  | The Hartford Fin Svcs Grp Inc. |    |    | N.....0..... |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 27120...              |           |              |     |   | Tumbull Insurance Company  |   | CT.....              |                                  | The Hartford Financial Services Group, Inc.    |    | Ownership..... | 100,000  | The Hartford Fin Svcs Grp Inc. |    |    | N.....0..... |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...06-1595087... |           |              |     |   | Hartford Specialty Insurance Services of Texas, LLC                    |   | TX.....              | N/A.....                         | Tumbull Insurance Company                      |    | Ownership..... | 100,000  | The Hartford Fin Svcs Grp Inc. |    |    | N.....0..... |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...06-1526449... |           |              |     |   | Horizon Management Group, LLC  |   | DE.....              | N/A.....                         | Tumbull Insurance Company                      |    | Ownership..... | 100,000  | The Hartford Fin Svcs Grp Inc. |    |    | N.....0..... |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 34690...              |           |              |     |   | Property and Casualty Insurance Company of Hartford                    |   | IN.....              | IA.....                          | The Hartford Financial Services Group, Inc.    |    | Ownership..... | 100,000  | The Hartford Fin Svcs Grp Inc. |    |    | N.....0..... |                                    |

**Q12.1**

**SCHEDULE Y****PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

| 1          | 2                              | 3                 | 4             | 5            | 6   | 7 | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)  | 11             | 12      | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence Other) | 13    | 14     | 15     | 16 |                                    |
|------------|--------------------------------|-------------------|---------------|--------------|-----|---|--|---|----------------------|----------------------------------|---|----------------|---------|--|-------|--------|--------|----|------------------------------------|
| Group Code | Group Name                     | NAIC Company Code | ID            | Federal RSSD | CLK |   |  |   |                      |                                  |   |                |         |  |       |        |        |    | Is an SCA Filing Required? (Y/N) * |
| 0091       | The Hartford Fin Svcs Grp Inc. | 10046...          | 06-1401918... |              |     |   | Pacific Insurance Company, Limited.....                                |   | CT.....              | IA.....                          | The Hartford Financial Services Group, Inc..... | Ownership..... | 100,000 | The Hartford Fin Svcs Grp Inc.....   | ..... | N..... | 0..... |    |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 11000...          | 06-1552103... |              |     |   | Sentinel Insurance Company, Ltd.....                                   |   | CT.....              | IA.....                          | The Hartford Financial Services Group, Inc..... | Ownership..... | 100,000 | The Hartford Fin Svcs Grp Inc.....   | ..... | N..... | 0..... |    |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...          |               |              |     |   | MPC Resolution Company, LLC.....                                       |   | DE.....              | IA.....                          | The Hartford Financial Services Group, Inc..... | Ownership..... | 100,000 | The Hartford Fin Svcs Grp Inc.....   | ..... | N..... | 0..... |    |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...          | 22-3866674... |              |     |   | Hartford Holdings, Inc.....  |   | DE.....              | NIA.....                         | The Hartford Financial Services Group, Inc..... | Ownership..... | 100,000 | The Hartford Fin Svcs Grp Inc.....   | ..... | N..... | 0..... |    |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...          | 46-147670...  |              |     |   | Hartford Funds Management Group, Inc.....                              |   | DE.....              | NIA.....                         | Hartford Holdings, Inc.....                     | Ownership..... | 100,000 | The Hartford Fin Svcs Grp Inc.....   | ..... | N..... | 0..... |    |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...          | 41-0679409... |              |     |   | Hartford Administrative Services Company.....                          |   | MN.....              | NIA.....                         | Hartford Funds Management Group, Inc.....       | Ownership..... | 100,000 | The Hartford Fin Svcs Grp Inc.....   | ..... | N..... | 0..... |    |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...          | 06-1625808... |              |     |   | Hartford Funds Distributors, LLC.....                                  |   | DE.....              | NIA.....                         | Hartford Funds Management Group, Inc.....       | Ownership..... | 100,000 | The Hartford Fin Svcs Grp Inc.....   | ..... | N..... | 0..... |    |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...          | 45-4276111... |              |     |   | Hartford Funds Management Company, LLC.....                            |   | DE.....              | NIA.....                         | Hartford Funds Management Company, LLC.....     | Ownership..... | 100,000 | The Hartford Fin Svcs Grp Inc.....   | ..... | N..... | 0..... |    |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...          | 06-1534085... |              |     |   | HJ Investment Advisors, LLC.....                                       |   | CT.....              | NIA.....                         | Hartford Funds Management Company, LLC.....     | Ownership..... | 100,000 | The Hartford Fin Svcs Grp Inc.....   | ..... | N..... | 0..... |    |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...          | 32-0501795... |              |     |   | Lattice Strategies, LLC.....   |   | DE.....              | NIA.....                         | Hartford Holdings, Inc.....                     | Ownership..... | 100,000 | The Hartford Fin Svcs Grp Inc.....   | ..... | N..... | 0..... |    |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 70815...          | 06-0838648... |              |     |   | Hartford Life and Accident Insurance Company                           |   | CT.....              | IA.....                          | Hartford Holdings, Inc.....                     | Ownership..... | 100,000 | The Hartford Fin Svcs Grp Inc.....   | ..... | N..... | 0..... |    |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...          | 83-2539179... |              |     |   | Hartford STAG Ventures, LLC.....                                       |   | DE.....              | NIA.....                         | The Hartford Financial Services Group, Inc..... | Ownership..... | 100,000 | The Hartford Fin Svcs Grp Inc.....   | ..... | N..... | 0..... |    |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...          | 47-4172377... |              |     |   | Y-Risk LLC.....  |   | CT.....              | NIA.....                         | Hartford STAG Ventures, LLC.....                | Ownership..... | 100,000 | The Hartford Fin Svcs Grp Inc.....   | ..... | N..... | 0..... |    |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...          | 84-2432714... |              |     |   | Hartford Productivity Services, LLC.....                               |   | DE.....              | NIA.....                         | Hartford STAG Ventures, LLC.....                | Ownership..... | 100,000 | The Hartford Fin Svcs Grp Inc.....   | ..... | N..... | 0..... |    |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...          | 06-1472135... |              |     |   | Hartford Investment Management Company                                 |   | DE.....              | NIA.....                         | The Hartford Financial Services Group, Inc..... | Ownership..... | 100,000 | The Hartford Fin Svcs Grp Inc.....   | ..... | N..... | 0..... |    |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...          | 20-5814568... |              |     |   | Hartford Strategic Investments, LLC.....                               |   | DE.....              | NIA.....                         | The Hartford Financial Services Group, Inc..... | Ownership..... | 100,000 | The Hartford Fin Svcs Grp Inc.....   | ..... | N..... | 0..... |    |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 00000...          | 06-1442285... |              |     |   | Heritage Holdings, Inc.....  |   | CT.....              | NIA.....                         | The Hartford Financial Services Group, Inc..... | Ownership..... | 100,000 | The Hartford Fin Svcs Grp Inc.....   | ..... | N..... | 0..... |    |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 21822...          | 04-2198480... |              |     |   | First State Insurance Company.....                                     |   | CT.....              | IA.....                          | Heritage Holdings, Inc.....                     | Ownership..... | 100,000 | The Hartford Fin Svcs Grp Inc.....   | ..... | N..... | 0..... |    |                                    |
| 0091       | The Hartford Fin Svcs Grp Inc. | 21830...          | 04-2177165... |              |     |   | New England Insurance Company.....                                     |   | CT.....              | IA.....                          | First State Insurance Company.....              | Ownership..... | 100,000 | The Hartford Fin Svcs Grp Inc.....   | ..... | N..... | 0..... |    |                                    |

**Q12.2**

**SCHEDULE Y****PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

| 1          | 2  | 3                 | 4  | 5            | 6   | 7 | Name of Securities Exchange if Publicly Traded (U.S. or International)          | Names of Parent, Subsidiaries or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)  | 11 | 12             | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence Other) | 13                                 | 14 | 15 | 16     |                                    |
|------------|--|-------------------|----|--------------|-----|---|---|---|----------------------|----------------------------------|---|----|----------------|--|------------------------------------|----|----|--------|------------------------------------|
| Group Code | Group Name                               | NAIC Company Code | ID | Federal RSSD | CLK |   |   |   |                      |                                  |   |    |                |  |                                    |    |    |        | Is an SCA Filing Required? (Y/N) * |
| 0091       | The Hartford Fin Svcs Grp Inc. 41629...  | 06-1053492...     |    |              |     |   | New England Reinsurance Corporation.....  |   | CT.....              | IA.....                          | First State Insurance Company.....              |    | Ownership..... | ....100.000  | The Hartford Fin Svcs Grp Inc..... |    |    | N..... | 0.....                             |
| 0091       | The Hartford Fin Svcs Grp Inc. 000000... | 98-0188675...     |    |              |     |   | Heritage Reinsurance Company, Ltd.....  |   | BMU.....             | IA.....                          | Heritage Holdings, Inc.....                     |    | Ownership..... | ....100.000  | The Hartford Fin Svcs Grp Inc..... |    |    | N..... | 0.....                             |
| 0091       | The Hartford Fin Svcs Grp Inc. 000000... | 98-0188674...     |    |              |     |   | New Ocean Insurance Company, Ltd.....   |   |                      |                                  | The Hartford Financial Services Group, Inc..... |    | Ownership..... | ....100.000  | The Hartford Fin Svcs Grp Inc..... |    |    | N..... | 0.....                             |
| 0091       | The Hartford Fin Svcs Grp Inc. 000000... | 45-3071946...     |    |              |     |   | FTC Resolution Company, LLC.....  |   | DE.....              | NIA.....                         | The Hartford Financial Services Group, Inc..... |    | Ownership..... | ....100.000  | The Hartford Fin Svcs Grp Inc..... |    |    | N..... | 0.....                             |
| 0091       | The Hartford Fin Svcs Grp Inc. 000000... | 799547            |    |              |     |   | The Navigators Group, Inc.....  |   | DE.....              | NIA.....                         | The Hartford Financial Services Group, Inc..... |    | Ownership..... | ....100.000  | The Hartford Fin Svcs Grp Inc..... |    |    | N..... | 0.....                             |
| 0091       | The Hartford Fin Svcs Grp Inc. 422307... | 13-3138397...     |    |              |     |   | Navigator's Insurance Company.....  |   | NY.....              | IA.....                          | The Navigators Group, Inc.....                  |    | Ownership..... | ....100.000  | The Hartford Fin Svcs Grp Inc..... |    |    | N..... | 0.....                             |
| 0091       | The Hartford Fin Svcs Grp Inc. 360566... | 13-3536448...     |    |              |     |   | Navigator's Specialty Insurance Company.....                                    |   | NY.....              | IA.....                          | Navigator's Insurance Company.....              |    | Ownership..... | ....100.000  | The Hartford Fin Svcs Grp Inc..... |    |    | N..... | 0.....                             |
| 0091       | The Hartford Fin Svcs Grp Inc. 000000... | 13-2771091...     |    |              |     |   | Navigator's Management Company, Inc. .... LTD.                                  |   | NY.....              | NIA.....                         | The Navigators Group, Inc.....                  |    | Ownership..... | ....100.000  | The Hartford Fin Svcs Grp Inc..... |    |    | N..... | 0.....                             |
| 0091       | The Hartford Fin Svcs Grp Inc. 000000... | 00-0000000...     |    |              |     |   | Navigator's International Insurance Company                                     |   | GBR.....             | IA.....                          | The Navigators Group, Inc.....                  |    | Ownership..... | ....100.000  | The Hartford Fin Svcs Grp Inc..... |    |    | N..... | 0.....                             |
| 0091       | The Hartford Fin Svcs Grp Inc. 000000... | 00-0000000...     |    |              |     |   | Navigator's Holdings (UK) Limited.....  |   | GBR.....             | NIA.....                         | The Navigators Group, Inc.....                  |    | Ownership..... | ....100.000  | The Hartford Fin Svcs Grp Inc..... |    |    | N..... | 0.....                             |
| 0091       | The Hartford Fin Svcs Grp Inc. 000000... | 00-0000000...     |    |              |     |   | Navigator's Management (UK) Limited.....  |   | GBR.....             | NIA.....                         | Navigator's Holdings (UK) Limited.....          |    | Ownership..... | ....100.000  | The Hartford Fin Svcs Grp Inc..... |    |    | N..... | 0.....                             |
| 0091       | The Hartford Fin Svcs Grp Inc. 000000... | 00-0000000...     |    |              |     |   | Navigator's Corporate Underwriters Limited (corporate member for Syndicate 221) |   | GBR.....             | NIA.....                         | Navigator's Holdings (UK) Limited.....          |    | Ownership..... | ....100.000  | The Hartford Fin Svcs Grp Inc..... |    |    | N..... | 0.....                             |
| 0091       | The Hartford Fin Svcs Grp Inc. 000000... | 98-0192663...     |    |              |     |   | Navigator's Underwriting Agency Limited.....                                    |   | GBR.....             | NIA.....                         | Navigator's Holdings (UK) Limited.....          |    | Ownership..... | ....100.000  | The Hartford Fin Svcs Grp Inc..... |    |    | N..... | 0.....                             |
| 0091       | The Hartford Fin Svcs Grp Inc. 000000... | 00-0000000...     |    |              |     |   | Millennium Underwriting Limited.....  |   | GBR.....             | IA.....                          | Navigator's Underwriting Agency Limited.....    |    | Ownership..... | ....100.000  | The Hartford Fin Svcs Grp Inc..... |    |    | N..... | 0.....                             |
| 0091       | The Hartford Fin Svcs Grp Inc. 000000... | 00-0000000...     |    |              |     |   | Navigator's N.V.....  |   | BEL.....             | NIA.....                         | Navigator's Underwriting Agency Limited.....    |    | Ownership..... | ....100.000  | The Hartford Fin Svcs Grp Inc..... |    |    | N..... | 0.....                             |
| 0091       | The Hartford Fin Svcs Grp Inc. 000000... | 00-0000000...     |    |              |     |   | Navigator's Underwriting Limited.....   |   | GBR.....             | NIA.....                         | Navigator's Underwriting Agency Limited.....    |    | Ownership..... | ....100.000  | The Hartford Fin Svcs Grp Inc..... |    |    | N..... | 0.....                             |
| 0091       | The Hartford Fin Svcs Grp Inc. 000000... | 00-0000000...     |    |              |     |   | NIC Investments (Chile) SpA.....  |   | CHL.....             | NIA.....                         | The Navigators Group, Inc.....                  |    | Ownership..... | ....100.000  | The Hartford Fin Svcs Grp Inc..... |    |    | N..... | 0.....                             |
| 0091       | The Hartford Fin Svcs Grp Inc. 000000... | 00-0000000...     |    |              |     |   | Aseguradora Povenir S.A.....  |   | CHL.....             | NIA.....                         |   |    | Ownership..... | ....33.000   | The Hartford Fin Svcs Grp Inc..... |    |    | N..... | 0.....                             |
| 0091       | The Hartford Fin Svcs Grp Inc. 000000... | 00-0000000...     |    |              |     |   | Navigator's Asia Limited.....   |   | HKG.....             | NIA.....                         | The Navigators Group, Inc.....                  |    | Ownership..... | ....100.000  | The Hartford Fin Svcs Grp Inc..... |    |    | N..... | 0.....                             |

**SCHEDULE Y****PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

| 1<br>Group<br>Code | 2<br>Group<br>Name             | 3<br>NAIC<br>Company<br>Code | 4<br>ID<br>Number | 5<br>Federal<br>RSSD | 6<br>CLK | 7<br>Name of<br>Securities<br>Exchange<br>if Publicly<br>Traded<br>(U.S. or<br>International) | 8<br>Names of<br>Parent, Subsidiaries<br>or Affiliates | 9<br>Domiciliary<br>Location | 10<br>Relationship<br>to Reporting<br>Entity | 11<br>Directly Controlled by<br>(Name of Entity/Person)     | 12<br>Type of<br>Control<br>(Ownership<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence Other) | 13<br>If Control is<br>Ownership<br>Provide<br>Percentage | 14<br>Ultimate Controlling<br>Entity/(es)/Person(s) | 15<br>Is an<br>SCA<br>Filing<br>Required?<br>(Y/N) | 16<br>* |
|--------------------|--------------------------------|------------------------------|-------------------|----------------------|----------|---|--|------------------------------|--|---|--|---|---|--|---------|
| 0091               | The Hartford Fin Svcs Grp Inc. | 00000...                     | 00-0000000...     |                      |          | Navigators Holdings (Europe) N.V.   |  | BEI.....                     | N/A.....                                     | The Navigators Group, Inc.                                  | Ownership.....   | 100,000   | The Hartford Fin Svcs Grp Inc.                      | .....N.....  | 0.....  |
| 0091               | The Hartford Fin Svcs Grp Inc. | 00000...                     | 00-0000000...     |                      |          | Bracht, Deckers & Mackelbert N.V.   |  | BEI.....                     | N/A.....                                     | Navigators Holdings (Europe) N.V.                           | Ownership.....   | 100,000   | The Hartford Fin Svcs Grp Inc.                      | .....N.....  | 0.....  |
| 0091               | The Hartford Fin Svcs Grp Inc. | 00000...                     | 00-0000000...     |                      |          | Assurances Continentales Continentale<br>Verzekeringen N.V.                                   |  | BEI.....                     | IA.....                                      | Navigators Holdings (Europe) N.V.                           | Ownership.....   | 100,000   | The Hartford Fin Svcs Grp Inc.                      | .....N.....  | 0.....  |
| 0091               | The Hartford Fin Svcs Grp Inc. | 00000...                     | 00-0000000...     |                      |          | Canal Re S.A.   |  | LUX.....                     | IA.....                                      | Assurances Continentales Continentale<br>Verzekeringen N.V. | Ownership.....   | 100,000   | The Hartford Fin Svcs Grp Inc.                      | .....N.....  | 0.....  |

Statement for June 30, 2020 of the **TWIN CITY FIRE INSURANCE COMPANY**  
**PART 1 - LOSS EXPERIENCE**

| Lines of Business  | Current Year to Date           |                                |                                | 4<br>Prior Year to Date<br>Direct Loss<br>Percentage |
|--|--------------------------------|--------------------------------|--------------------------------|--|
|  | 1<br>Direct Premiums<br>Earned | 2<br>Direct Losses<br>Incurred | 3<br>Direct<br>Loss Percentage |  |
| 1. Fire.....   | 6,211                          | .1,714                         | .27.592                        | ....73.879   |
| 2. Allied lines.....   | 93,733                         | .2,445                         | .2.609                         | ....0.766  |
| 3. Farmowners multiple peril.....                            | 0                              | 0                              | 0.000                          | ....0.000  |
| 4. Homeowners multiple peril.....                            | 10,284,932                     | .7,574,026                     | .73.642                        | ....61.641   |
| 5. Commercial multiple peril.....                            | 208,414,421                    | .140,259,331                   | .67.298                        | ....58.536   |
| 6. Mortgage guaranty.....                                    | 0                              | 0                              | 0.000                          | ....0.000  |
| 8. Ocean marine.....   | 7,639                          | (.26)                          | (.0342)                        | ....(1.362)  |
| 9. Inland marine.....  | 136,860                        | .6,577                         | .4.806                         | ....16.221   |
| 10. Financial guaranty.....                                  | 0                              | 0                              | 0.000                          | ....0.000  |
| 11.1. Medical professional liability - occurrence.....       | 0                              | 0                              | 0.000                          | ....0.000  |
| 11.2. Medical professional liability - claims-made.....      | 0                              | 0                              | 0.000                          | ....0.000  |
| 12. Earthquake.....  | .97,936                        | (946)                          | (.0966)                        | ....(0.952)  |
| 13. Group accident and health.....                           | 0                              | 0                              | 0.000                          | ....0.000  |
| 14. Credit accident and health.....                          | 0                              | 0                              | 0.000                          | ....0.000  |
| 15. Other accident and health.....                           | 0                              | 0                              | 0.000                          | ....0.000  |
| 16. Workers' compensation.....                               | 245,487,618                    | .151,918,006                   | .61.884                        | ....50.815   |
| 17.1 Other liability-occurrence.....                         | 81,077,467                     | .46,162,702                    | .56.937                        | ....97.809   |
| 17.2 Other liability-claims made.....                        | 123,592,835                    | .65,838,279                    | .53.270                        | ....41.988   |
| 17.3 Excess workers' compensation.....                       | 0                              | (1,520)                        | 0.000                          | ....0.000  |
| 18.1 Products liability-occurrence.....                      | 21,773,076                     | .2,113,838                     | .9.708                         | ....5.302  |
| 18.2 Products liability-claims made.....                     | 540,187                        | .55,935                        | .10.355                        | ....15.197   |
| 19.1. 19.2 Private passenger auto liability.....             | 44,321,214                     | .23,780,693                    | .53.655                        | ....58.346   |
| 19.3. 19.4 Commercial auto liability.....                    | 10,066,801                     | .10,199,706                    | .101.320                       | ....31.409   |
| 21. Auto physical damage.....                                | 32,875,269                     | .12,911,919                    | .39.275                        | ....53.568   |
| 22. Aircraft (all perils).....                               | 0                              | 0                              | 0.000                          | ....0.000  |
| 23. Fidelity.....  | 5,385,822                      | .2,722,873                     | .50.556                        | ....51.207   |
| 24. Surety.....  | 1,936                          | (3,045)                        | (157.247)                      | ....(0.214)  |
| 26. Burglary and theft.....                                  | 1,503,580                      | .1,151,257                     | .76.568                        | ....54.429   |
| 27. Boiler and machinery.....                                | 169                            | .4,506                         | 2,671.629                      | ....(446.248)  |
| 28. Credit.....  | 0                              | 0                              | 0.000                          | ....0.000  |
| 29. International.....                                       | 0                              | 0                              | 0.000                          | ....0.000  |
| 30. Warranty.....  | 0                              | 0                              | 0.000                          | ....0.000  |
| 31. Reinsurance-nonproportional assumed property.....        | XXX.....                       | XXX.....                       | XXX.....                       | ....XXX.....   |
| 32. Reinsurance-nonproportional assumed liability.....       | XXX.....                       | XXX.....                       | XXX.....                       | ....XXX.....   |
| 33. Reinsurance-nonproportional assumed financial lines..... | XXX.....                       | XXX.....                       | XXX.....                       | ....XXX.....   |
| 34. Aggregate write-ins for other lines of business.....     | 0                              | 0                              | 0.000                          | ....0.000  |
| 35. Totals.....  | 785,667,706                    | .464,698,268                   | .59.147                        | ....54.946   |

**DETAILS OF WRITE-INS**

|   |   |   |       |              |
|---|---|---|-------|--------------|
| 3401. ....  | 0 | 0 | 0.000 | ....0.000    |
| 3402. ....  | 0 | 0 | 0.000 | ....0.000    |
| 3403. ....  | 0 | 0 | 0.000 | ....0.000    |
| 3498. Sum. of remaining write-ins for Line 34 from overflow page..... | 0 | 0 | 0.000 | ....XXX..... |
| 3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....          | 0 | 0 | 0.000 | ....0.000    |

**PART 2 - DIRECT PREMIUMS WRITTEN**

| Lines of Business  | 1<br>Current<br>Quarter | 2<br>Current<br>Year to Date | 3<br>Prior Year<br>Year to Date |              |
|--|-------------------------|------------------------------|---------------------------------|--------------|
|  |                         |                              |                                 |              |
| 1. Fire.....   | .2,002                  | .6,634                       | ....6.342                       |              |
| 2. Allied lines.....   | 39,763                  | .84,471                      | ....102.054                     |              |
| 3. Farmowners multiple peril.....                            | 0                       | 0                            | ....0                           |              |
| 4. Homeowners multiple peril.....                            | .4,739,778              | .9,024,819                   | ....10,432,249                  |              |
| 5. Commercial multiple peril.....                            | 98,014,436              | .192,897,413                 | ....213,406,667                 |              |
| 6. Mortgage guaranty.....                                    | 0                       | 0                            | ....0                           |              |
| 8. Ocean marine.....   | 0                       | .1,717                       | ....7.500                       |              |
| 9. Inland marine.....  | 63,405                  | .124,341                     | ....148.832                     |              |
| 10. Financial guaranty.....                                  | 0                       | 0                            | ....0                           |              |
| 11.1 Medical professional liability - occurrence.....        | 0                       | 0                            | ....0                           |              |
| 11.2 Medical professional liability - claims made.....       | 0                       | 0                            | ....0                           |              |
| 12. Earthquake.....  | .57,387                 | .92,710                      | ....105.307                     |              |
| 13. Group accident and health.....                           | 0                       | 0                            | ....0                           |              |
| 14. Credit accident and health.....                          | 0                       | 0                            | ....0                           |              |
| 15. Other accident and health.....                           | 0                       | 0                            | ....0                           |              |
| 16. Workers' compensation.....                               | .117,803,617            | .268,098,858                 | ....291,121,284                 |              |
| 17.1 Other liability-occurrence.....                         | .3,971,033              | .74,472,086                  | ....75,537,357                  |              |
| 17.2 Other liability-claims made.....                        | .73,517,735             | .134,290,514                 | ....109,208,436                 |              |
| 17.3 Excess workers' compensation.....                       | 0                       | 0                            | ....0                           |              |
| 18.1 Products liability-occurrence.....                      | .10,292,939             | .20,715,486                  | ....27,034,461                  |              |
| 18.2 Products liability-claims made.....                     | .88,500                 | .258,552                     | ....595.120                     |              |
| 19.1. 19.2 Private passenger auto liability.....             | .20,187,329             | .46,785,880                  | ....55,269,353                  |              |
| 19.3. 19.4 Commercial auto liability.....                    | .3,900,670              | .10,372,069                  | ....10,299,252                  |              |
| 21. Auto physical damage.....                                | .17,276,407             | .34,382,399                  | ....35,271,508                  |              |
| 22. Aircraft (all perils).....                               | 0                       | 0                            | ....0                           |              |
| 23. Fidelity.....  | .3,099,555              | .6,212,699                   | ....5,325,910                   |              |
| 24. Surety.....  | (2)                     | .3                           | ....1,265                       |              |
| 26. Burglary and theft.....                                  | .913,456                | .1,800,985                   | ....1,623,231                   |              |
| 27. Boiler and machinery.....                                | .103                    | .214                         | ....221                         |              |
| 28. Credit.....  | 0                       | 0                            | ....0                           |              |
| 29. International.....                                       | 0                       | 0                            | ....0                           |              |
| 30. Warranty.....  | 0                       | 0                            | ....0                           |              |
| 31. Reinsurance-nonproportional assumed property.....        | XXX.....                | XXX.....                     | XXX.....                        | ....XXX..... |
| 32. Reinsurance-nonproportional assumed liability.....       | XXX.....                | XXX.....                     | XXX.....                        | ....XXX..... |
| 33. Reinsurance-nonproportional assumed financial lines..... | XXX.....                | XXX.....                     | XXX.....                        | ....XXX..... |
| 34. Aggregate write-ins for other lines of business.....     | 0                       | 0                            | 0                               | ....0        |
| 35. Totals.....  | .353,968,115            | .799,621,853                 | ....835,496,347                 |              |

**DETAILS OF WRITE-INS**

|   |   |   |   |       |
|---|---|---|---|-------|
| 3401. ....  | 0 | 0 | 0 | ....0 |
| 3402. ....  | 0 | 0 | 0 | ....0 |
| 3403. ....  | 0 | 0 | 0 | ....0 |
| 3498. Sum. of remaining write-ins for Line 34 from overflow page..... | 0 | 0 | 0 | ....0 |
| 3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....          | 0 | 0 | 0 | ....0 |

PART 3 (000 omitted)

Q14

Statement for June 30, 2020 of the **TWIN CITY FIRE INSURANCE COMPANY**  
**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

|  | Response  |
|--|-----------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?                         | NO _____  |
| 2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?                         | NO _____  |
| 3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?                | NO _____  |
| 4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | YES _____ |

**Explanation:**

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
- 4.

**Bar Code:**



**NONE**

Statement for June 30, 2020 of the **TWIN CITY FIRE INSURANCE COMPANY**  
**SCHEDULE A - VERIFICATION**

Real Estate

|   | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                       | 0                 | .0                                   |
| 2. Cost of acquired:  |                   |                                      |
| 2.1 Actual cost at time of acquisition.....   | 0                 | .0                                   |
| 2.2 Additional investment made after acquisition.....                                 | 0                 | .0                                   |
| 3. Current year change in encumbrances.....   | 0                 | .0                                   |
| 4. Total gain (loss) on disposals.....  | 0                 | .0                                   |
| 5. Deduct amounts received on disposals.....  | 0                 | .0                                   |
| 6. Total foreign exchange change in book/adjusted carrying value.....                 | 0                 | .0                                   |
| 7. Deduct current year's other-than-temporary impairment recognized.....              | 0                 | .0                                   |
| 8. Deduct current year's depreciation.....  | 0                 | .0                                   |
| 9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8)..... | 0                 | .0                                   |
| 10. Deduct total nonadmitted amounts.....   | 0                 | .0                                   |
| 11. Statement value at end of current period (Line 9 minus Line 10).....              | 0                 | .0                                   |

**NONE**

**SCHEDULE B - VERIFICATION**

Mortgage Loans

|   | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|-------------------|--------------------------------------|
| 1. Book value/recoded investment excluding accrued interest, December 31 of prior year.....                             | 0                 | .0                                   |
| 2. Cost of acquired:  |                   |                                      |
| 2.1 Actual cost at time of acquisition.....   | 0                 | .0                                   |
| 2.2 Additional investment made after acquisition.....   | 0                 | .0                                   |
| 3. Capitalized deferred interest and other.....   | 0                 | .0                                   |
| 4. Accrual of discount.....   | 0                 | .0                                   |
| 5. Unrealized valuation increase (decrease).....  | 0                 | .0                                   |
| 6. Total gain (loss) on disposals.....  | 0                 | .0                                   |
| 7. Deduct amounts received on disposals.....  | 0                 | .0                                   |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees.....                                 | 0                 | .0                                   |
| 9. Total foreign exchange change in book value/recoded investment excluding accrued interest.....                       | 0                 | .0                                   |
| 10. Deduct current year's other-than-temporary impairment recognized.....   | 0                 | .0                                   |
| 11. Book value/recoded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... | 0                 | .0                                   |
| 12. Total valuation allowance.....  | 0                 | .0                                   |
| 13. Subtotal (Line 11 plus Line 12).....  | 0                 | .0                                   |
| 14. Deduct total nonadmitted amounts.....   | 0                 | .0                                   |
| 15. Statement value at end of current period (Line 13 minus Line 14).....   | 0                 | .0                                   |

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

|   | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                             | 236,907           | .612,985                             |
| 2. Cost of acquired:  |                   |                                      |
| 2.1 Actual cost at time of acquisition.....   | 0                 | .0                                   |
| 2.2 Additional investment made after acquisition.....                                       | 0                 | .0                                   |
| 3. Capitalized deferred interest and other.....   | 0                 | .0                                   |
| 4. Accrual of discount.....   | 0                 | .0                                   |
| 5. Unrealized valuation increase (decrease).....  | 0                 | (0)                                  |
| 6. Total gain (loss) on disposals.....  | 0                 | .0                                   |
| 7. Deduct amounts received on disposals.....  | 0                 | .0                                   |
| 8. Deduct amortization of premium and depreciation.....                                     | 54,016            | .111,662                             |
| 9. Total foreign exchange change in book/adjusted carrying value.....                       | 0                 | .0                                   |
| 10. Deduct current year's other-than-temporary impairment recognized.....                   | 9,276             | .264,415                             |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... | 173,615           | .236,907                             |
| 12. Deduct total nonadmitted amounts.....   | 0                 | .0                                   |
| 13. Statement value at end of current period (Line 11 minus Line 12).....                   | 173,615           | .236,907                             |

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

|  | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....                      | 648,680,909       | .631,238,739                         |
| 2. Cost of bonds and stocks acquired.....  | 98,919,473        | .314,100,688                         |
| 3. Accrual of discount.....  | 83,394            | .152,764                             |
| 4. Unrealized valuation increase (decrease).....   | (835,654)         | (2,409)                              |
| 5. Total gain (loss) on disposals.....   | 3,038,100         | .6,031,998                           |
| 6. Deduct consideration for bonds and stocks disposed of.....  | 117,623,919       | .298,257,896                         |
| 7. Deduct amortization of premium.....   | 2,509,705         | .4,582,975                           |
| 8. Total foreign exchange change in book/adjusted carrying value.....                                    | 0                 | .0                                   |
| 9. Deduct current year's other-than-temporary impairment recognized.....                                 | 0                 | .0                                   |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees..... | 0                 | .0                                   |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8+9+10).....              | 629,752,599       | .648,680,909                         |
| 12. Deduct total nonadmitted amounts.....  | 0                 | .0                                   |
| 13. Statement value at end of current period (Line 11 minus Line 12).....                                | 629,752,599       | .648,680,909                         |

**SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

| NAIC Designation                         | 1<br>Book/Adjusted Carrying Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book/Adjusted Carrying Value End of First Quarter | 6<br>Book/Adjusted Carrying Value End of Second Quarter | 7<br>Book/Adjusted Carrying Value End of Third Quarter | 8<br>Book/Adjusted Carrying Value December 31 Prior Year |
|--|--|--|--|--|--|---|--|--|
| <b>BONDS</b>                             |  |  |  |  |  |   |  |  |
| 1. NAIC 1 (a).....                       | .....595,469,042   | .....105,462,713                         | .....90,707,207                          | .....(664,344)                                   | .....595,469,042                                       | .....609,260,205  | .....  | .....597,797,735   |
| 2. NAIC 2 (a).....                       | .....71,414,723  | .....1,489,170                           | .....4,141,420                           | .....(4,474,501)                                 | .....71,414,723  | .....64,297,973   | .....  | .....60,691,651  |
| 3. NAIC 3 (a).....                       | .....0   | .....0                                   | .....349,589                             | .....3,429,063                                   | .....0   | .....3,079,473  | .....  | .....0   |
| 4. NAIC 4 (a).....                       | .....0   | .....0                                   | .....0                                   | .....0   | .....0   | .....0  | .....  | .....0   |
| 5. NAIC 5 (a).....                       | .....0   | .....0                                   | .....0                                   | .....0   | .....0   | .....0  | .....  | .....0   |
| 6. NAIC 6 (a).....                       | .....0   | .....0                                   | .....0                                   | .....1   | .....0   | .....1  | .....  | .....0   |
| 7. Total Bonds.....                      | .....666,883,766   | .....106,951,883                         | .....95,198,215                          | .....(2,009,782)                                 | .....666,883,766                                       | .....676,627,651  | .....676,627,651                                       | .....658,489,386   |
| <b>PREFERRED STOCK</b>                   |  |  |  |  |  |   |  |  |
| 8. NAIC 1.....                           | .....0   | .....0                                   | .....0                                   | .....0   | .....0   | .....0  | .....0   | .....0   |
| 9. NAIC 2.....                           | .....0   | .....0                                   | .....0                                   | .....0   | .....0   | .....0  | .....0   | .....0   |
| 10. NAIC 3.....                          | .....0   | .....0                                   | .....0                                   | .....0   | .....0   | .....0  | .....0   | .....0   |
| 11. NAIC 4.....                          | .....0   | .....0                                   | .....0                                   | .....0   | .....0   | .....0  | .....0   | .....0   |
| 12. NAIC 5.....                          | .....0   | .....0                                   | .....0                                   | .....0   | .....0   | .....0  | .....0   | .....0   |
| 13. NAIC 6.....                          | .....0   | .....0                                   | .....0                                   | .....0   | .....0   | .....0  | .....0   | .....0   |
| 14. Total Preferred Stock.....           | .....0   | .....0                                   | .....0                                   | .....0   | .....0   | .....0  | .....0   | .....0   |
| 15. Total Bonds and Preferred Stock..... | .....666,883,766   | .....106,951,883                         | .....95,982,156                          | .....(2,009,782)                                 | .....666,883,766                                       | .....676,627,651  | .....676,627,651                                       | .....658,489,386   |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$.....46,875,053; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Statement for June 30, 2020 of the **TWIN CITY FIRE INSURANCE COMPANY**  
**SCHEDULE DA - PART 1**

Short-Term Investments

|              | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Par Value | 3<br>Actual<br>Cost | 4<br>Interest Collected<br>Year To Date | 5<br>Paid for Accrued Interest<br>Year To Date |
|--------------|--------------------------------------|----------------|---------------------|---|--|
| 9199999..... | 46,875,053                           | XXX.....       | 46,875,053          | .98,974                                 | .....0   |

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

|  | 1<br>Year To Date | 2<br>Prior Year Ended<br>December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 9,808,476         | 16,810,321                           |
| 2. Cost of short-term investments acquired.....  | 92,582,698        | 281,225,246                          |
| 3. Accrual of discount.....  | 0                 | 0                                    |
| 4. Unrealized valuation increase (decrease).....   | 0                 | 0                                    |
| 5. Total gain (loss) on disposals.....   | 0                 | 0                                    |
| 6. Deduct consideration received on disposals.....                                       | 55,516,122        | 288,227,091                          |
| 7. Deduct amortization of premium.....   | 0                 | 0                                    |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | 0                 | 0                                    |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 | 0                 | 0                                    |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 46,875,053        | 9,808,476                            |
| 11. Deduct total nonadmitted amounts.....  | 0                 | 0                                    |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 46,875,053        | 9,808,476                            |

**Sch. DB - Pt. A - Verification**  
**NONE**

**Sch. DB - Pt. B - Verification**  
**NONE**

**Sch. DB - Pt. C - Sn. 1**  
**NONE**

**Sch. DB - Pt. C - Sn. 2**  
**NONE**

**Sch. DB - Verification**  
**NONE**

**Sch. E - Pt. 2 Verification**  
**NONE**

**Sch. A Pt. 2**  
**NONE**

**Sch. A Pt. 3**  
**NONE**

**Sch. B - Pt. 2**  
**NONE**

**Sch. B - Pt. 3**  
**NONE**

**Sch. BA - Pt. 2**  
**NONE**

**Sch. BA - Pt. 3**  
**NONE**

Statement for June 30, 2020 of the **TWIN CITY FIRE INSURANCE COMPANY**

**SCHEDULE D - PART 3**

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

| 1  | 2   | 3       | 4               | 5                                      | 6                         | 7           | 8           | 9                                       | 10   |
|--|---|---------|-----------------|--|---------------------------|-------------|-------------|---|--|
| CUSIP Identification                                       | Description   | Foreign | Date Acquired   | Name of Vendor                         | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends | NAIC Designation and Administrative Symbol |
| <b>Bonds - U.S. Government</b>                             |   |         |                 |  |                           |             |             |   |  |
| 912828 ZE 3  | TREASURY NOTE.....  |         | 04/06/2020..... | SG AMERICAS, LLC.....                  |                           | 902,348     | .900,000    |   | .123 1.....                                |
| 912828 ZG 8  | TREASURY NOTE.....  |         | 04/22/2020..... | Various.....                           |                           | 14,300,000  | 14,300,000  |   | .3219 1.....                               |
| 912828ZN 3   | TREASURY NOTE.....  |         | 05/06/2020..... | Various.....                           |                           | 14,654,429  | 14,654,429  |   | .808 1.....                                |
| 912828 ZQ 6  | TREASURY NOTE.....  |         | 05/29/2020..... | Various.....                           |                           | 2,982,790   | 3,000,000   |   | .917 1.....                                |
| 912828 ZT 0  | TREASURY NOTE.....  |         | 06/01/2020..... | CITIGROUP GLOBAL MARKETS, INC.....     |                           | .687,349    | .700,000    |   | .14 1.....                                 |
| 05959999.  | Total - Bonds - U.S. Government.....                              |         |                 |  |                           | 33,594,247  | 33,300,000  |   | .5082 1.....XXX.....                       |
| <b>Bonds - U.S. Political Subdivisions of States</b>       |   |         |                 |  |                           |             |             |   |  |
| 04666Q KO 1  | NEW YORK N.Y.....   |         | 04/20/2020..... | RBC CAPITAL MARKETS, LLC.....          |                           | 2,989,250   | 2,675,000   |   | .8322 1FE.....                             |
| 24898999.  | Total - Bonds - U.S. Political Subdivisions of States.....        |         |                 |  |                           | 2,989,250   | 2,675,000   |   | .8322 1FE.....XXX.....                     |
| <b>Bonds - U.S. Special Revenue and Special Assessment</b> |   |         |                 |  |                           |             |             |   |  |
| 041438 HD 7  | ARLINGTON CNTY VA INDL DEV AUT.....                               |         | 05/07/2020..... | JP MORGAN SECURITIES LLC.....          |                           | .885,474    | .845,000    |   | .0 IFE.....                                |
| 041438 HE 5  | ARLINGTON CNTY VA INDL DEV AUT.....                               |         | 05/07/2020..... | JP MORGAN SECURITIES LLC.....          |                           | 3,982,917   | 4,040,000   |   | .0 IFE.....                                |
| 118217 CV 8  | BUCKEYE OHIO TOL SETTLEMENT FUND.....                             |         | 06/04/2020..... | JEFFERIES & CO. INC.....               |                           | 3,197,532   | 2,850,000   |   | .2,201 1FE.....                            |
| 13016N EN 0  | CALIFORNIA CNTY CALIF TOL SECU.....                               |         | 06/03/2020..... | JEFFERIES & CO. INC.....               |                           | 45,221      | 35,000      |   | .0 IFE.....                                |
| 13016N ER 1  | CALIFORNIA CNTY CALIF TOL SECU.....                               |         | 06/04/2020..... | JEFFERIES & CO. INC.....               |                           | .56,572     | .45,000     |   | .0 IFE.....                                |
| 13016N ES 9  | CALIFORNIA CNTY CALIF TOL SECU.....                               |         | 06/03/2020..... | JEFFERIES & CO. INC.....               |                           | 34,150      | 30,000      |   | .0 IFE.....                                |
| 13016N EU 4  | CALIFORNIA CNTY CALIF TOL SECU.....                               |         | 06/03/2020..... | JEFFERIES & CO. INC.....               |                           | .73,438     | .65,000     |   | .0 IFE.....                                |
| 13016N EX 8  | CALIFORNIA CNTY CALIF TOL SECU.....                               |         | 06/03/2020..... | JEFFERIES & CO. INC.....               |                           | .55,982     | .50,000     |   | .0 IFE.....                                |
| 3197BE D4 3  | FILMCO-4983.....  |         | 06/01/2020..... | SCHEDULED ACQUISITION.....             |                           | .43,374     | .43,374     |   | .0 I.....                                  |
| 56035D BW 1  | MAIN STR NAT GAS INC GA GAS SU.....                               |         | 05/01/2020..... | CITIGROUP GLOBAL MARKETS, INC.....     |                           | .2,388,332  | .2,440,000  |   | .48,167 1FE.....                           |
| 64990G A8 5  | NEW YORK ST DORM AUTH REV'S NON.....                              |         | 04/29/2020..... | HARRIARD LLOYDS INSURANCE COMPANY..... |                           | .762,665    | .500,000    |   | .2,778 1FE.....                            |
| 64990F UB 8  | NEW YORK ST DORM AUTH ST PERS.....                                |         | 05/25/2020..... | CONVERSION.....                        |                           | .6,800,000  | .6,800,000  |   | .91,667 1FE.....XXX.....                   |
| 31999999.  | Total - Bonds - U.S. Special Revenue and Special Assessments..... |         |                 |  |                           | 18,497,198  | 17,23,374   |   | .144,812 1FE.....XXX.....                  |
| <b>Bonds - Industrial and Miscellaneous</b>                |   |         |                 |  |                           |             |             |   |  |
| 030158 A2 9  | AIR PRODUCTS AND CHEMICALS INC.....                               |         | 04/27/2020..... | CITIGROUP GLOBAL MARKETS, INC.....     |                           | .2,991,660  | .3,000,000  |   | .0 IFE.....                                |
| 46847P BP 0  | JPMORGANCHASE & CO.....   |         | 05/06/2020..... | JP MORGAN SECURITIES LLC.....          |                           | 1,050,000   | 1,050,000   |   | .0 IFE.....                                |
| 87266A BE 4  | T-MOBILE USA INC.....   |         | 04/02/2020..... | DEUTSCHE BANK SECURITIES INC.....      |                           | 1,489,170   | 1,500,000   |   | .2FE.....XXX.....                          |
| 3899999.   | Total - Bonds - Industrial and Miscellaneous.....                 |         |                 |  |                           | .5,560,030  | .60,511,525 |   | .0 I.....XXX.....                          |
| 83399997.  | Total - Bonds - Part 3.....                                       |         |                 |  |                           | .58,949,374 | .58,949,374 |   | .158,217 1FE.....XXX.....                  |
| 83399999.  | Total - Bonds - Preferred and Common Stocks.....                  |         |                 |  |                           | .60,501,525 | .60,501,525 |   | .158,217 1FE.....XXX.....                  |
| 99999999.  | Total - Bonds -   |         |                 |  |                           |             |             |   |  |

**QE04**

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1  | 2   | 3               | 4  | 5                         | 6             | 7         | 8           | 9                                       | 10                                       | 11                                       | Change in Book/Adjusted Carrying Value | 12  | 13  | 14                                       | 15                               | 16   | 17                          | 18            | 19   | 20 | 21 | 22 |
|--|---|-----------------|--|---------------------------|---------------|-----------|-------------|---|--|--|--|---|---|--|----------------------------------|--|-----------------------------|---------------|--|----|----|----|
| CUSIP Identification   | F<br>o<br>r<br>e<br>s<br>t<br>o<br>f<br>d<br>is<br>pos<br>al<br>n | Date            | Name of Purchaser  | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Total Change in S.A.C.V. (11+2+13)     | Total Foreign Exchange Charge in B/A.C.V. | Book/Adjusted CARRYING VALUE at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity | Disposal Date | NAIC Designation and Administrative Symbol |    |    |    |
| <b>Bonds - U.S. Government</b>   |   |                 |  |                           |               |           |             |   |  |  |  |   |   |  |                                  |  |                             |               |  |    |    |    |
| 36165B 6J 0  | GMINA 30YR.....   | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 69,641        | .....     | 71,139      | .....                                   | .....                                    | (1,370)                                  | .....                                  | 69,641                                    | .....   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 36178D ZH 7  | GMINA 30YR.....   | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 48,859        | .....     | 48,859      | .....                                   | .....                                    | (1,135)                                  | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 36179S WX 0  | GMINA 30YR.....   | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 40,108        | .....     | 41,431      | .....                                   | .....                                    | (1,313)                                  | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 36179T LT 0  | GMINA 30YR.....   | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 122,989       | .....     | 129,697     | .....                                   | .....                                    | (6,688)                                  | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 36179T 25 7  | GMINA 30YR.....   | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 177,460       | .....     | 177,460     | .....                                   | .....                                    | (7,215)                                  | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 36179T B3 9  | GMINA 30YR.....   | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 100,582       | .....     | 100,582     | .....                                   | .....                                    | (3,359)                                  | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 36179T H5 5  | GMINA 30YR.....   | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 78,970        | .....     | 78,970      | .....                                   | .....                                    | (2,567)                                  | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 36180C XM 6  | GMINA 30YR.....   | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 97,500        | .....     | 97,500      | .....                                   | .....                                    | (1,909)                                  | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 36202F HY 5  | GMINA 30YR.....   | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 165           | .....     | 165         | .....                                   | .....                                    | (13)                                     | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 36224Z N9 9  | GMINA 30YR PLATINUM.....  | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 59,322        | .....     | 61,381      | .....                                   | .....                                    | (2,065)                                  | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 36337R 4A 8  | GMR 17-135.....   | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 1,778,810     | .....     | 1,778,810   | .....                                   | .....                                    | (1,164,045)                              | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 36338A S8 9  | GMR 19-47.....  | 04/16/2020.     | Various.....   | .....                     | 5,179,392     | .....     | 4,964,203   | .....                                   | .....                                    | (4,982,431)                              | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 82162C D8 3  | SEAP-19-25K.....  | 05/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 61,073        | .....     | 61,073      | .....                                   | .....                                    | (4,010,130)                              | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 91281P RP 5  | TREASURY BOND 2045.....   | 04/21/2020.     | HBBC SECURITIES (USA) INC.....   | .....                     | 5,655,556     | .....     | 4,000,000   | .....                                   | .....                                    | (4,010,035)                              | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 91282B ZH 8  | TREASURY NOTE.....  | 06/05/2020.     | Various.....   | .....                     | 14,346,723    | .....     | 14,300,000  | .....                                   | .....                                    | (4,121)                                  | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 91282B ZH 8  | TREASURY NOTE.....  | 06/05/2020.     | Various.....   | .....                     | 10,766,719    | .....     | 10,800,000  | .....                                   | .....                                    | (10,772,406)                             | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 91282B ZH 8  | TREASURY NOTE.....  | 06/05/2020.     | MORGAN STANLEY & CO. LLC.....  | .....                     | 682,590       | .....     | 700,000     | .....                                   | .....                                    | (697,949)                                | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 91282B ZH 8  | TREASURY NOTE.....  | 06/05/2020.     | Total - Bonds - U.S. Government, Political Subdivisions of States..... | .....                     | 38,676,268    | .....     | 36,799,892  | .....                                   | .....                                    | (3,849,776)                              | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 24686Q KO 1  | NEW YORK 1.....   | 06/28/2020.     | RBC CAPITAL MARKETS, LLC.....  | .....                     | 3,007,877     | .....     | 2,675,000   | .....                                   | .....                                    | (2,698,250)                              | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 24686Q KO 1  | NEW YORK 1.....   | 06/28/2020.     | RBC CAPITAL MARKETS, LLC.....  | .....                     | 3,007,877     | .....     | 2,675,000   | .....                                   | .....                                    | (2,698,250)                              | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| <b>Bonds - U.S. Financial and Special Revenue and Special Subdivisions of States</b> |   |                 |  |                           |               |           |             |   |  |  |  |   |   |  |                                  |  |                             |               |  |    |    |    |
| 01179R VM 2  | ALASKA MIN BD BK AUTH.....  | 06/01/2020.     | Various.....   | .....                     | 1,673,719     | .....     | 1,425,000   | .....                                   | .....                                    | (1,640,246)                              | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 04582T BV 6  | ARIZONA IND DEV AUTH SR LIVN.....                                 | 06/30/2020.     | RBC CAPITAL MARKETS, LLC.....  | .....                     | 266,143       | .....     | 325,000     | .....                                   | .....                                    | (352,040)                                | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 13066Y TP 4  | CALIFORNIA ST DEPT WTR RES PWR.....                               | 05/01/2020.     | CALL TRANSACTION.....  | .....                     | 989,000       | .....     | 985,000     | .....                                   | .....                                    | (934,946)                                | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 13066Y TT 6  | CALIFORNIA ST DEPT WTR RES PWR.....                               | 05/01/2020.     | CALL TRANSACTION.....  | .....                     | 605,000       | .....     | 605,000     | .....                                   | .....                                    | (629,288)                                | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 13066Y TG 5  | CALIFORNIA ST DEPT WTR RES PWR.....                               | 05/01/2020.     | MATURED.....   | .....                     | 480,000       | .....     | 480,000     | .....                                   | .....                                    | (481,000)                                | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 20281P DV 1  | COMMONWEALTH FNG AUTH PA REV.....                                 | 06/01/2020.     | CALL TRANSACTION.....  | .....                     | 485,000       | .....     | 485,000     | .....                                   | .....                                    | (510,681)                                | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 3132DV 3L 3  | FLMIC 30YR UMB SUPER.....   | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 32,705        | .....     | 33,410      | .....                                   | .....                                    | (33,386)                                 | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 3132DV 3L 7  | FLMIC 30YR UMB SUPER.....   | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 521,110       | .....     | 521,110     | .....                                   | .....                                    | (539,444)                                | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 3132DV 3N 3  | FLMIC 30YR UMB SUPER.....   | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 509           | .....     | 1,509       | .....                                   | .....                                    | (1,543)                                  | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 3132W BS 0   | FLMIC GOLD 30YR.....  | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 25,382        | .....     | 25,382      | .....                                   | .....                                    | (26,392)                                 | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 3132XU DW 2  | FLMIC GOLD 30YR.....  | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 24,612        | .....     | 24,612      | .....                                   | .....                                    | (25,051)                                 | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 3132XU EY 7  | FLMIC GOLD 30YR.....  | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 71,494        | .....     | 71,494      | .....                                   | .....                                    | (74,879)                                 | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 3132XX FY 0  | FLMIC GOLD 30YR.....  | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 131           | .....     | 131         | .....                                   | .....                                    | (140)                                    | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 3132XX R3 3  | FLMIC GOLD 30YR.....  | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 60,528        | .....     | 62,524      | .....                                   | .....                                    | (62,524)                                 | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 3132W BS 0   | FLMIC GOLD 30YR.....  | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 379           | .....     | 379         | .....                                   | .....                                    | (395)                                    | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 3132YO G6 1  | FLMIC GOLD 30YR.....  | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 82,199        | .....     | 82,199      | .....                                   | .....                                    | (85,506)                                 | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 3132YO HH 6  | FLMIC GOLD 30YR.....  | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 24,465        | .....     | 24,465      | .....                                   | .....                                    | (24,465)                                 | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 3132YY SL 3  | FLMIC GOLD 30YR.....  | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 210           | .....     | 210         | .....                                   | .....                                    | (211)                                    | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 3132YY U5 5  | FLMIC GOLD 30YR.....  | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 13,495        | .....     | 13,495      | .....                                   | .....                                    | (14,297)                                 | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 64986Q KO 1  | NEW YORK 1.....   | 06/28/2020.     | RBC CAPITAL MARKETS, LLC.....  | .....                     | 0             | 0         | 0           | 0                                       | 0  | 0  | 0                                      | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 24686Q KO 1  | NEW YORK 1.....   | 06/28/2020.     | RBC CAPITAL MARKETS, LLC.....  | .....                     | 0             | 0         | 0           | 0                                       | 0  | 0  | 0                                      | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| <b>Bonds - U.S. Financial and Special Revenue and Special Subdivisions of States</b> |   |                 |  |                           |               |           |             |   |  |  |  |   |   |  |                                  |  |                             |               |  |    |    |    |
| 01179R VM 2  | ALASKA MIN BD BK AUTH.....  | 06/01/2020.     | Various.....   | .....                     | 1,584,721     | .....     | 1,584,721   | .....                                   | .....                                    | (6,620)                                  | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 04582T BV 6  | ARIZONA IND DEV AUTH SR LIVN.....                                 | 06/30/2020.     | RBC CAPITAL MARKETS, LLC.....  | .....                     | 349,588       | .....     | 349,588     | .....                                   | .....                                    | (83,447)                                 | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 13066Y TP 4  | CALIFORNIA ST DEPT WTR RES PWR.....                               | 05/01/2020.     | CALL TRANSACTION.....  | .....                     | 989,000       | .....     | 989,000     | .....                                   | .....                                    | (2,923)                                  | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 13066Y TT 6  | CALIFORNIA ST DEPT WTR RES PWR.....                               | 05/01/2020.     | CALL TRANSACTION.....  | .....                     | 605,000       | .....     | 605,000     | .....                                   | .....                                    | (605,000)                                | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 13066Y TG 5  | CALIFORNIA ST DEPT WTR RES PWR.....                               | 05/01/2020.     | MATURED.....   | .....                     | 480,000       | .....     | 480,000     | .....                                   | .....                                    | (481,000)                                | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 20281P DV 1  | COMMONWEALTH FNG AUTH PA REV.....                                 | 06/01/2020.     | CALL TRANSACTION.....  | .....                     | 485,000       | .....     | 485,000     | .....                                   | .....                                    | (510,681)                                | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 3132DV 3L 3  | FLMIC 30YR UMB SUPER.....   | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 32,705        | .....     | 33,410      | .....                                   | .....                                    | (33,386)                                 | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 3132DV 3L 7  | FLMIC 30YR UMB SUPER.....   | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 521,110       | .....     | 521,110     | .....                                   | .....                                    | (539,444)                                | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 3132DV 3N 3  | FLMIC 30YR UMB SUPER.....   | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 509           | .....     | 1,509       | .....                                   | .....                                    | (1,543)                                  | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 3132W BS 0   | FLMIC GOLD 30YR.....  | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 25,382        | .....     | 25,382      | .....                                   | .....                                    | (26,392)                                 | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 3132XU DW 2  | FLMIC GOLD 30YR.....  | 06/01/2020.     | SCHEDULED REDEMPTION.....  | .....                     | 24,612        | .....     | 24,612      | .....                                   | .....                                    | (25,051)                                 | .....                                  | 0   | 0   | 0  | 0                                | 0  | 0                           | 0             | 0  | 0  | 0  | 0  |
| 3132XU EY 7  | FLMIC GOLD 30YR.....  | 06/01/2020.</td |  |                           |               |           |             |   |  |  |  |   |   |  |                                  |  |                             |               |  |    |    |    |

TWIN CITY FIRE INSURANCE COMPANY Statement for June 30, 2020 of the

## SCHEDULE D - PART 4

Statement for line 30 2020 of the

**SCHEDULE D - PART 4**  
Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| CUSIP Identification  | Description                                       | Date                      | Name of Purchaser             | Number of Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year Book Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) Accretion Recognized | Current Year's Other-than-Harmful Impairment Recognized | Change in Book/Adjusted Carrying Value |           | Total Foreign Exchange Change in S.A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity | NAIC Designation and Administrative Symbol |     |   |
|---|---|---------------------------|-------------------------------|---------------------------|---------------|------------|-------------|---|--|--|---|--|-----------|---|---|----------------------------------|-------------------------------|--|-----------------------------|--|-----------------------------|--|-----|---|
|   |   |                           |                               |                           |               |            |             |   |  |  |   | 11                                     | 12        | 13  | 14  | 15                               | 16                            | 17   | 18                          | 19   | 20                          | 21   | 22  |   |
| 31418D ED 0   | FMMA 30YR UMBRS.....                              | 06/01/2020.               | SCHEDULED REPETITION.....     |                           | 209,430       | 209,430    | 212,237     | 210,495                                 |  | (10,065)   |   | (10,065)                               |           | (10,065)                                  |   | (10,065)                         |                               | 0  | 0                           | 0  | 0                           | 0  | 0   | 0 |
| 574217 6Z 3 FA  | MARYLAND ST HEALTH & HIGHER EDL                   | 05/15/2020.               | CALL TRANSACTION.....         |                           | 750,000       | 750,000    | 764,655     | 750,680                                 |  | 0  | (680)   | 0                                      | (680)     | 0   | (680)   | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | 0   |   |
| 646136 4Z 1   | NEW JERSEY ST TRANSN TR FD AUT.....               | 04/21/2020.               | CITIGROUP GLOBAL MARKETS, INC |                           | 2,733,164     | 2,800,000  | 2,727,424   | 2,728,467                               |  | 0  | 359   | 0                                      | (28,635)  | 0   | (28,635)                                      | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | 0   |   |
| 64990E D8 7   | NEW YORK ST DORM AUTH ST PERS.....                | 05/25/2020.               | CONVERSION.....               |                           | 6,971,341     | 6,600,000  | 7,296,630   | 6,989,976                               |  | 0  | (5,817)   | 0                                      | (5,817)   | 0   | (5,817)                                       | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | 0   |   |
| 87638T GP 2   | TARRANT CNTY TEX CULTURAL ED F.....               | 05/05/2020.               | MORGAN STANLEY & CO, LLC      |                           | 2,894,944     | 2,600,000  | 2,797,288   | 2,778,558                               |  | 0  | 0   | 0                                      | 0         | 0   | 0   | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | 0   |   |
| 928105 AV 7   | VA SMALL BUSINESS-SENTARA HEALTH.....             | 05/01/2020.               | CALL TRANSACTION.....         |                           | 2,110,000     | 2,110,000  | 2,177,266   | 2,142,797                               |  | 0  | (2,797)   | 0                                      | (2,797)   | 0   | (2,797)                                       | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | 0   |   |
| 940157 SP 6   | WASHINGTON SUBN SAN DIST.....                     | 06/01/2020.               | MATURED.....                  |                           | 1,000,000     | 1,000,000  | 1,006,586   | 1,006,586                               |  | 0  | (6,586)   | 0                                      | (6,586)   | 0   | (6,586)                                       | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | 0   |   |
| Total - Bonds - U.S. Special Revenue and Special Assessments..... |   |                           |                               |                           | 24,433,28     | 23,643,618 | 25,243,127  | 24,541,689                              |  | 0  | (203,654)   | 0                                      | (203,654) | 0   | (203,654)                                     | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | XXX |   |
| 3199999.  |   |                           |                               |                           |               |            |             |   |  |  |   |  |           |   |   |                                  |                               |  |                             |  |                             |  |     |   |
| Bonds - Industrial and Miscellaneous                              |   |                           |                               |                           |               |            |             |   |  |  |   |  |           |   |   |                                  |                               |  |                             |  |                             |  |     |   |
| 144531 CZ 1   | CARR-05NC3.....                                   | 05/26/2020.               | SCHEDULED REPETITION.....     |                           | 3,444,563     | 3,220,000  | 3,350,217   | 3,42,663                                |  | 0  | (5,306)   | 0                                      | (5,306)   | 0   | (5,306)                                       | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | 0   |   |
| 46467P AF 3   | JPMORGAN CHASE & CO KU 7 LBLMT 05-2.....          | 05/06/2020.               | INC                           |                           | 56,117        | 56,117     | 54,767      | 55,883                                  |  | 0  | (224)   | 0                                      | (224)     | 0   | (224)   | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | 0   |   |
| 542514 70099F HV 2  | PSL-05-MH2.....                                   | 06/25/2020.               | SCHEDULED REPETITION.....     |                           | 90,902        | 90,902     | 85,774      | 89,710                                  |  | 0  | 1,192   | 0                                      | 1,192     | 0   | 1,192   | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | 0   |   |
| 94196L BG 3   | WASTE MANAGEMENT INC.....                         | 04/06/2020.               | BARCLAYS CAPITAL INC.....     |                           | 1,479,807     | 1,496,000  | 1,413,124   | 1,412,758                               |  | 0  | (164)   | 0                                      | (164)     | 0   | (164)   | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | 0   |   |
| 03463U AA 5 AGMT-19A.....   | 04/05/2020.                                       | SCHEDULED REPETITION..... |                               |                           | 266,034       | 266,034    | 266,031     | 266,031                                 |  | 0  | 3   | 0                                      | 3         | 0   | 3   | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | 0   |   |
| 042856 AA 2 ARRIV-18-1.....                                       | 06/01/2020.                                       | Various.....              |                               |                           | 105,680       | 105,680    | 105,680     | 105,680                                 |  | 0  | 2   | 0                                      | 2         | 0   | 2   | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | 0   |   |
| 028256 AB 0 ARRIV-18-1.....                                       | 06/01/2020.                                       | SCHEDULED REPETITION..... |                               |                           | 48,613        | 48,613     | 48,613      | 48,613                                  |  | 0  | 0   | 0                                      | 0         | 0   | 0   | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | 0   |   |
| 12594T AC 7   | SCHEDULED REPETITION.....                         | 06/15/2020.               | CHIPS-17A.....                |                           | 23,135        | 23,135     | 23,131      | 23,135                                  |  | 0  | 0   | 0                                      | 0         | 0   | 0   | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | 0   |   |
| 24381H AA 9 DMT-18-2A.....  | 06/01/2020.                                       | SCHEDULED REPETITION..... |                               |                           | 45,462        | 45,462     | 45,461      | 45,462                                  |  | 0  | 0   | 0                                      | 0         | 0   | 0   | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | 0   |   |
| 24381M AB 6 DMT-19A.....  | 06/01/2020.                                       | SCHEDULED REPETITION..... |                               |                           | 66,980        | 66,980     | 66,880      | 66,880                                  |  | 0  | 0   | 0                                      | 0         | 0   | 0   | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | 0   |   |
| 33843Q AE 4 FOAT-7-1.....   | 06/15/2020.                                       | SCHEDULED REPETITION..... |                               |                           | 36,042        | 36,042     | 36,036      | 36,041                                  |  | 0  | 1   | 0                                      | 1         | 0   | 1   | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | 0   |   |
| 43789C AB 8 FOAT-19-2.....  | 06/01/2020.                                       | SCHEDULED REPETITION..... |                               |                           | 174,200       | 174,200    | 174,196     | 174,197                                 |  | 0  | 2   | 0                                      | 2         | 0   | 2   | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | 0   |   |
| 86204@ AA 9 STONEHENGE CAP FUND NEBRASKA III .....                | 06/15/2020.                                       | SCHEDULED REPETITION..... |                               |                           | 125,598       | 125,598    | 125,598     | 125,598                                 |  | 0  | 2   | 0                                      | 2         | 0   | 2   | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | 0   |   |
| 86203# AA 8 STONEHENGE CAPITAL FUND .....                         | 06/16/2020.                                       | SCHEDULED REPETITION..... |                               |                           | 6,504         | 6,504      | 6,504       | 6,504                                   |  | 0  | 0   | 0                                      | 0         | 0   | 0   | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | 0   |   |
| 3899999.  | Total - Bonds - Industrial and Miscellaneous..... |                           |                               |                           | 6,064,887     | 5,766,718  | 5,894,703   | 5,82,313                                |  | 0  | (3,584)   | 0                                      | (3,584)   | 0   | (3,584)                                       | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | 0   |   |
| 63399997.   | Total - Bonds - Part 4.....                       |                           |                               |                           | 72,182,161    | 68,885,427 | 70,956,856  | 36,45,304                               |  | 0  | (224,716)   | 0                                      | (224,716) | 0   | (224,716)                                     | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | 0   |   |
| 8399999.  | Total - Bonds, Preferred and Common Stocks.....   |                           |                               |                           | 72,182,161    | XXX        | 70,956,856  | 36,45,204                               |  | 0  | (224,716)   | 0                                      | (224,716) | 0   | (224,716)                                     | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | 0   |   |
| 9999999.  | Total - Bonds - Part 4.....                       |                           |                               |                           | 72,182,161    | XXX        | 70,956,856  | 36,45,204                               |  | 0  | (224,716)   | 0                                      | (224,716) | 0   | (224,716)                                     | 0                                | 0                             | 0  | 0                           | 0  | 0                           | 0  | 0   |   |

**Sch. DB - Pt. A - Sn. 1**  
**NONE**

**Sch. DB - Pt. B - Sn. 1**  
**NONE**

**Sch. DB - Pt. D - Sn. 1**  
**NONE**

**Sch. DB - Pt. D - Sn. 2**  
**NONE**

**Sch. DB - Pt. E**  
**NONE**

**Sch. DL - Pt. 1**  
**NONE**

**Sch. DL - Pt. 2**  
**NONE**

Statement for June 30, 2020 of the **TWIN CITY FIRE INSURANCE COMPANY**  
**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

| 1<br>Depository  | 2<br>Code | 3<br>Rate of<br>Interest | 4<br>Amount of Interest<br>Received During<br>Current Quarter | 5<br>Amount or interest<br>Accrued at<br>Current Statement<br>Date | Book Balance at End of Each<br>Month During Current Quarter |                   |                  | 9<br>* |
|--|-----------|--------------------------|---|--|---|-------------------|------------------|--------|
|  |           |                          |   |  | 6<br>First Month  | 7<br>Second Month | 8<br>Third Month |        |
| <b>Open Depositories</b>   |           |                          |   |  |   |                   |                  |        |
| JPMorgan Chase Bank, National Association.... New York City, New York..... |           | .000                     | .0  | 0  | 22,585  | .420              | .92,432          | XXX    |
| 0199999. Total Open Depositories.....                                      | XXX       | XXX                      | .0  | 0  | 22,585  | .420              | .92,432          | XXX    |
| 0399999. Total Cash on Deposit.....  | XXX       | XXX                      | .0  | 0  | 22,585  | .420              | .92,432          | XXX    |
| 0599999. Total Cash.....   | XXX       | XXX                      | .0  | 0  | 22,585  | .420              | .92,432          | XXX    |

Statement for June 30, 2020 of the **TWIN CITY FIRE INSURANCE COMPANY**

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & Accrued | 9<br>Amount Received During Year |
|------------|------------------|-----------|--------------------|-----------------------|--------------------|-----------------------------------|---------------------------------------|----------------------------------|
|------------|------------------|-----------|--------------------|-----------------------|--------------------|-----------------------------------|---------------------------------------|----------------------------------|

**NONE**



\* 2 9 4 5 9 2 0 2 0 5 0 5 0 0 1 0 2 \*

**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended June 30, 2020

NAIC Group Code.....0091

Company Name: TWIN CITY FIRE INSURANCE COMPANY

NAIC Company Code.....29459

If the reporting entity writes any director and officer (D&amp;O) business, please provide the following:

## 1. Monoline Policies

| 1<br>Direct<br>Written<br>Premiums | 2<br>Direct<br>Earned<br>Premiums | 3<br>Direct<br>Losses<br>Incurred |
|------------------------------------|-----------------------------------|-----------------------------------|
| .....53,062,604                    | .....43,713,540                   | .....41,094,116                   |

## 2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&amp;O liability coverage as part of a CMP packaged policy? ..... Yes [ ] No [ X ]

2.2 Can the direct premium earned for D&amp;O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [ ] No [ X ]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&amp;O liability coverage in CMP packaged policies:

2.31 Amount quantified: ..... \$.....0

2.32 Amount estimated using reasonable assumptions: ..... \$.....0

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&amp;O liability coverages provided in CMP packaged policies: ..... \$.....0